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

[1] Text with EEA relevance

EN

Acts whose titles are printed in light type are those relating to day-to-day management of agricultural matters, and are generally valid for a limited period.

The titles of all other acts are printed in bold type and preceded by an asterisk.

II

(Non-legislative acts)

REGULATIONS

COMMISSION IMPLEMENTING REGULATION (EU) 2016/2070

of 14 September 2016

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

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

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

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

Whereas:

(1) The focus of the competent authorities' assessments or of the European Banking Authority's ('EBA') reports may change over time and therefore benchmarking portfolios may need to change accordingly. The design of the general template for defining benchmarking portfolios should take this into account and should therefore allow for defining benchmarking portfolios in various compositions and degrees of granularity.

(2) The second sentence of Article 78(2) of Directive 2013/36/EU allows a competent authority to develop, in consultation with the EBA, specific portfolios for assessing the quality of institutions' internal approaches, in addition to the common EBA portfolios. Rules should be provided for defining the templates for the reporting to the EBA, which should also apply to the specific portfolios that have been developed by a competent authority.

(3) A clustering approach should be used for credit risk, whereby the credit risk portfolio is decomposed into sub-portfolios with roughly similar risks across institutions. This allows for a provision of analyses by competent authorities and EBA on comparable exposures and ensures a minimum level of uniformity between the portfolios of different institutions. Having regard to the categories of risk present in most of the internal approaches of institutions and to the categories for defining own funds requirements for credit risk, the clustering for the benchmarking exercise of Article 78 of Directive 2013/36/EU should encompass exposures to corporates, credit institutions, central governments, small and medium-sized enterprises ('SMEs') included in the retail category ('retail SMEs'), SMEs not included in the retail category ('corporate SMEs'), as well as exposures secured by residential mortgages and exposures to the construction sector, with additional clustering based on the place of residence of the counterparty, the collateralisation characteristics, the default status or the industry sector.

(4) A more granular benchmarking of internal approaches of institutions requires a specific sample approach to low default portfolios, whereby the benchmarking is applied at the exposure level and at the transaction level. However, given that this specific sample approach focuses on a subset of an institution's real exposures only, and is therefore not very representative, it should be used only as a complement to the clustering approach.

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

(5) The complexity of the benchmarking exercise requires a progressive use of portfolios that refer to the internal approaches used to calculate risk-weighted exposure amounts for credit risk. For market risk, the portfolios used in benchmarking exercises of the Basel Committee on Banking Supervision ('BCBS') and of EBA in 2013 should be used as a starting point for developing the set of portfolios for the benchmarking exercise required by Article 78 of Directive 2013/36/EU, with only minor adaptations to maintain the portfolio validity. This will minimise the burden to institutions and competent authorities and avoid a duplication of efforts.

(6) Article 78 of Directive 2013/36/EU also requires the competent authorities to assess the quality of the internal approaches and the degree of variability observed in particular approaches. The competent authorities' assessment should therefore not focus only on the internal approaches' outcome but also on the key variability drivers and should draw conclusions from the different modelling approaches and options that institutions use in their internal approaches. Institutions should therefore also be required to report the results of the use of historically observed risk parameters for credit risk and their profit-and-loss time-series for market risk.

(7) A meaningful assessment of the effect of each approach used for market risk requires that the institutions report the main risk modelling assumptions to the competent authorities and that the competent authorities assess the effect of each choice in isolation, where Regulation (EU) No 575/2013 of the European Parliament and of the Council ([1]) provides them with options to choose the modelling assumptions. It is therefore necessary to perform alternative calculations for the value-at-risk ('VaR') to control the different possibilities that institutions can apply and that are explicitly mentioned in that Regulation. To that end, institutions using a Historical Simulation approach for VaR should also deliver a one-year profit-and-loss data series for each one of the individual portfolios modelled.

(8) When reporting on market risk, the institutions should provide an initial market valuation of each individual instrument to assess whether they understood the instrument correctly. That will also ensure that institutions introduce the positions in their systems. The institutions should also report the initial market valuation to their competent authorities and the EBA ahead of the portfolio-modelling outcome, on which the assessment of the risk-weighted exposure amounts referred to in Article 78(3) of Directive 2013/36/EU will be based.

(9) To ensure that the competent authorities and the EBA have a clear view of the range of values that are used for risk-weighted assets and for own funds requirements that arise under internal approaches for similar exposures, the institutions should report to competent authorities the results of internal approaches that have been applied to benchmark portfolios covering a wide range of exposures.

(10) Article 78(3) of Directive 2013/36/EU requires competent authorities to assess the internal approaches that they have permitted institutions to use for the purpose of calculating risk-weighted exposure amounts or own funds requirements. The benchmarking exercise should therefore only relate to validated internal approaches. An institution should not provide data for portfolios that include instruments or risk factors that are reported under the standardised approach.

(11) An institution that is able to model an instrument included in one of the benchmarking portfolios for market risk and that has received permission from its competent authority to use an internal approach to calculate the risk-weighted exposure amount or the own funds requirement for that type of instrument, should report all the relevant data for that instrument as required by this Regulation, irrespective of whether the institution has such instrument in its books at the time of reporting. However, if an institution that has received the abovementioned permission lacks adequate experience in modelling a specific instrument and has therefore not received its management's approval to model the instrument, it should not provide data on the individual portfolios that include the instrument, as this would risk corrupting the resulting dataset. In such cases the institution should report the portfolios that will not be included in their data submission and provide the reasons for their exclusion.

(12) Any long-term IT solution for the reporting for the benchmarking exercise under Article 78(2) of Directive 2013/36/EU should offer an institution the possibility to report directly to EBA. However, EBA has been established recently and has limited resources, which limits its capacity to receive reports by institutions directly. An interim IT solution should therefore be established until those problems have been solved. To avoid that an interim solution creates disproportionate burdens on reporting institutions, consistency with other types of

([1]) Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012 (OJ L 176, 27.6.2013, p. 1).

reporting by institutions should be ensured and in particular with the IT solution that is referred to in Article 17 of Commission Implementing Regulation (EU) No 680/2014 ([1]).

(13) Since institutions are already required to report information in accordance with Implementing Regulation (EU) No 680/2014, it would be disproportionate to require them to report immediately all of the information referred to in Article 78(2) of Directive 2013/36/EU. To provide them with sufficient time to implement appropriate internal reporting frameworks, while at the same time ensuring that they carry out a meaningful benchmarking exercise, the portfolios to be assessed as regards credit risk internal approaches should be introduced gradually.

(14) The remittance dates for the information that needs to be reported should be set in a manner that gives institutions sufficient time to perform the necessary calculations.

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

(16) EBA has conducted open public consultations on the draft implementing technical standards on which this Regulation is based, analysed the potential related costs and benefits and requested the opinion of the Banking Stakeholder Group established in accordance with Article 37 of Regulation (EU) No 1093/2010 of the European Parliament and of the Council ([2]),

HAS ADOPTED THIS REGULATION:

Article 1

Reporting by the institutions for the purposes of Article 78(2) of Directive 2013/36/EU on an individual and consolidated basis

For the purposes of Article 78(2) of Directive 2013/36/EU, an institution referred to in paragraph 1 of that Article shall submit to its competent authority all the information referred to in Articles 2 and 3 on an individual and consolidated basis.

Article 2

Reporting of information for credit risk

For internal approaches for credit risk, an institution shall submit to its competent authority the following information:

(a) the information specified in template 101 of Annex III, for the counterparties referred to in template 101 of Annex I, in accordance with the instructions referred to in Tables C 101 of Annex II and Annex IV respectively;

(b) the information specified in template 102 of Annex III, for the portfolios referred to in template 102 of Annex I, in accordance with the instructions referred to in Tables C 102 of Annex II and Annex IV respectively;

(c) the information specified in template 103 of Annex III, for the portfolios referred to in template 103 of Annex I, in accordance with the instructions referred to in Tables C 103 of Annex II and Annex IV respectively;

(d) the information specified in template 104 of Annexes III, for the hypothetical transactions referred to in template 104 of Annex I, in accordance with the instructions referred to in Tables C 104 in Annex II and Annex IV respectively;

(e) the information specified in template 105 of Annex III in relation to the name and characteristics of the internal approaches used for the computation of the results provided in templates 102 to 104 of Annex III, in accordance with the instructions referred to in Table C 105 of Annex IV.

([1]) Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014 laying down implementing technical standards with regard to supervisory reporting of institutions according to Regulation (EU) No 575/2013 of the European Parliament and of the Council (OJ L 191, 28.6.2014, p. 1).

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

Article 3

Reporting of information for market risk

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

2. As a derogation from paragraph 1, an institution shall not be required to submit the information referred to in paragraph 1 for an individual portfolio in any of the following cases:

(a) the institution does not have the permission from its competent authority to model the relevant instruments or risk factors that are included in the portfolio;

(b) there is no internal approval by the management of that institution to operate in one or more instruments or in the underlying assets included in the relevant portfolios;

(c) one or more of the instruments included in the portfolios incorporate underlying risks or modelling features that are not contemplated in the institution's risk metrics.

3. An institution that meets the conditions of paragraph 2 and has decided not to submit the information referred to in paragraph 1 on one or more portfolios shall:

(a) report those portfolios and indicate which of the reasons listed in paragraph 2 is the cause thereof;

(b) still submit the information for the aggregated portfolios included in Annex V, considering only the individual portfolios that it is able and permitted to model.

Article 4

Reference and remittance dates

1. An institution shall submit to its competent authority the information referred to in Article 1 on the following reporting reference dates:

(a) the information referred to in Article 2 shall be submitted as it stands on 31 December of each year;

(b) the information referred to in Article 3 shall be submitted as it stands on the reporting reference dates specified in the instructions laid down in Annexes V and VI.

2. An institution shall submit to its competent authority the information referred to in Articles 2 and 3 by 11 April of each year. The remittance date of the initial market valuation of market risk data specified in template C 106 of Annex VII is set out in Annex V.

3. Where the date referred to in paragraph 2 is not a working day in the Member State of the competent authority to which the information is to be submitted, the information shall be submitted on the following working day.

4. An institution shall submit to its competent authority any corrections to the submitted information without undue delay.

Article 5

Initial market valuation for market risk

For portfolios other than those reported in accordance with point (a) of Article 3(3), an institution shall report to its competent authority an initial market valuation of those portfolios or of individual instruments included in those portfolios, as applicable, at the precise date specified in the instructions set out in Annex VI.

Article 6

IT solutions for the reporting

When submitting information in accordance with Article 1, an institution shall use the IT solution developed for the purposes of the supervisory reporting in accordance with Article 17 of Implementing Regulation (EU) No 680/2014.

Article 7

Transitional provisions for reference dates, remittance dates, and for reporting of credit risk templates

1. As a derogation from Article 2, during the first year of application of this Regulation, institutions shall submit only the information referred to in points (c) and (e) of that Article.

2. As a derogation from Article 2, during the second year of application of this Regulation, institutions shall submit only the information referred to in points (a), (b), (d) and (e) of that Article.

3. As a derogation from Article 2 and until 31 December 2016, an institution shall not be required to report column 180 of templates 102 and 103 of Annex III where that institution does not compute the own funds requirements for credit risk resulting from the application of the standardised approach.

4. As a derogation from Article 4(2), during the first year of application of this Regulation, an institution shall submit the information referred to in Articles 2 and 3 to competent authorities by close of business of 27 December 2016.

Article 8

Entry into force

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

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

Done at Brussels, 14 September 2016.

For the Commission
The President
Jean-Claude JUNCKER

ANNEX I

DEFINITION OF SUPERVISORY BENCHMARKING PORTFOLIOS

LOW DEFAULT EXPOSURES TEMPLATES			
Template number	**Template code**	**Name of the template /group of templates**	**Short name**
101	C 101.00	Definition of Low Default Portfolio counterparties	LDP Counterparties
102	C 102.00	Definition of Low Default Portfolios	LDP Portfolios
103	C 103.00	Definition of High Default Portfolios	HDP Portfolios
104	C 104.00	Definition of hypothetical transactions in Low Default Portfolios	HYP Transactions

C 101.00 — Definition of Low Default Portfolio counterparties

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0001		1040	58237v		0296104D AV EQUITY	ALPINE Bau GmbH
LCC0002	5299005VO3GJ18GL5F14	8670870	310593f			AMAG Austria Metall AG
LCC0003	549300VZKC61IR5U8G96	26972	50935f	AT0000730007	ANDR AV EQUITY	ANDRITZ AG
LCC0004	529900LMTI8YSE62EI88				LHA GF Equity	AUSTRIAN AIRLINES AG
LCC0005	5299004QD601B8U1HD44	131830	109445z			Austrian Gaming Industries GmbH
LCC0006	529900J7EWWGQ375DL84	2410	53507m			AVL List GmbH
LCC0007		226424	58036y			Bauunternehmung Granit Gesellschaft m. b.H.
LCC0008		160431	89102h			BENE AG
LCC0009	529900ZAFSOBVFCKF263		319670d		0456855D AV EQUITY	Benteler International Aktiengesellschaft
LCC0010	5299000SY4448XU04857	847216	86959g			CAG Holding GmbH
LCC0011	5299003V84MVB5A3C324	5762600	231192p			CARBONES HOLDING GMBH
LCC0012	529900G8XM6H1XVZBJ73	67504	99639d			Casinos Austria Aktiengesellschaft
LCC0013	529900VN62L73X2OJX85	5200326	212163f			conwert Immobilien Invest SE
LCC0014		7161956	270027z			DCM DECOmetal GmbH
LCC0015		76350	67493f			dm drogerie markt GmbH
LCC0016	5299002NFQKOBT1E8569	3570614	156765m			DO & CO Aktiengesellschaft
LCC0017	5299004ARAOQMGTWCI13	125709	70342w			Doppelmayr Seilbahnen GmbH

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0018	54930060U4XOVED1T359	5536812	223028h			EconGas GmbH
LCC0019	529900WJZJAEI0VBLP60					Egger Holzwerkstoffe GmbH
LCC0020	52990048A4N0S24VG982	159026	42973x			Eglo Leuchten GmbH
LCC0021	529900N8OA1GVSR5R946	30988	76532y			Energie AG Oberösterreich
LCC0022	529900BMPGUGAFYYAV45	6106	126805d			Energie Burgenland AG
LCC0023	529900WID59A60HHYX13	2795493	145825z			Erber Aktiengesellschaft
LCC0024	529900P4JZBFEVNEAE60				EVN AV Equity	EVN AG
LCC0025		9907106	347483f			Felbermayr Holding GmbH
LCC0026	549300FQ2ILBH7DJ6I45	1754530	42984m			Flughafen Wien Aktiengesellschaft
LCC0027	529900RJAN0LNMW7Q775	1312138	89381v			HABAU Hoch- und Tiefbaugesellschaft m. b.H.
LCC0028	5299000X53SAWQMDFF06	58114	26451z			Hofer Kommanditgesellschaft
LCC0029		1640348	47654f			Hyundai Import Gesellschaft m.b.H.
LCC0030	529900RQJADHH91ABP14	2777363	144991y			Infineon Technologies Austria AG
LCC0031	529900DSSMPIR6R3GO43	130311	64543t			J. u. A. Frischeis Gesellschaft m.b.H.
LCC0032	5299008ARRNJFPBNTM78	4155033	178368g			Kapsch BusinessCom AG
LCC0033	529900A9NX1TM65N4176	21369	99133i			KELAG-Kärntner Elektrizitäts-Aktiengesellschaft
LCC0034		1376136	94579m			Leiner Immobilien GmbH

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0035		25798	32725a			Leyrer + Graf Baugesellschaft m.b.H.
LCC0036		1216520	106825x			Management Trust Holding Aktiengesellschaft
LCC0037	529900JYVV57QBKV9G11	1991078	35673k			MFC Commodities GmbH
LCC0038	529900WFARKZGRCQ8652					MONTANA TECH COMPONENTS GMBH
LCC0039	213800CUWJ54846X6779	1760513	40450k			Montanwerke Brixlegg Aktiengesellschaft
LCC0040	529900UUANUJ60MNMX97		71396w		7716424Z AV EQUITY	ÖBB — Infrastruktur Aktiengesellschaft
LCC0041	529900UOHXZ1BIORCV04	6467385	248742y			ÖBB-Personenverkehr Aktiengesellschaft
LCC0042	529900B76VL5KG71J029	6515541	250198p			ÖBB-Postbus GmbH
LCC0043	529900UZY47TEIFNF978	6496644	249666g			ÖBB-Produktion Gesellschaft mbH
LCC0044	549300V62YJ9HTLRI486		93363z	AT0000743059	OMV AV EQUITY	OMV Aktiengesellschaft
LCC0045		3512231	154148p			Österreichische Bundesforste AG
LCC0046	529900IFAV83BX8O1O91	526819	33393h	AT0000758305	PAL AV EQUITY	PALFINGER AG
LCC0047		957313	115289v			QuadraCir AG
LCC0048	5299000HTNHA5ACH9N32	1074393	56247t		495680Z AV EQUITY	Red Bull GmbH
LCC0049	529900ENFTO28GS3KF76	1813722	78563i			Rohöl-Aufsuchungs Aktiengesellschaft
LCC0050	5299005U4ZMMSYUJ5G02	7113951	267218v			ROXCEL Handelsgesellschaft m.b.H.
LCC0051	5493000C4S664YT7T556	38229	51350s			Salzburg AG für Energie, Verkehr und Telekommunikation

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0052	549300XBCUMUR5CI0181					Sappi Papier Holding GmbH
LCC0053	5299002XAOMQWAIZMA51	271020	128056v			Schmid Industrieholding G.m.b.H.
LCC0054	52990021T5LVTQOGSU18	39594	60562m			Siemens Aktiengesellschaft Österreich
LCC0055	52990020WIPPT0HC0V31					Steinhoff Europe AG
LCC0056	529900TYYSRJH2VJSP60	421065	88983h	AT000000STR1	STR AV EQUITY	Strabag SE
LCC0057	529900BTWJ6SISLJ5854	5880980	235264b			SWARCO AG
LCC0058	529900SCL1LJL8PZNI48	501247	83175t			Swietelsky Baugesellschaft m.b.H.
LCC0059	529900V54UV5XQUK5S85		FN155563W		TKA AV Equity	Telekom Finanzmanagement GmbH
LCC0060	529900OOW8ELHOXWZP82				UN9 GS Equity	UNIQA Insurance Group AG
LCC0061	549300IFXHQIB5POT565	3734340	162844b			VAMED ENGINEERING GmbH & CO KG
LCC0062	5299006UDSEJCTTEJS30	45926	76023z	AT0000746409	VER AV EQUITY	VERBUND AG
LCC0063	529900ZAXBMQDIWPNB72	2147807	66209t	AT0000937503	VOE AV EQUITY	voestalpine AG
LCC0064	5299008VQJD65XCUPR16	1134770-5	HRA661038		6830553Z AV EQUITY	Voith Turbo GmbH & Co. KG
LCC0065	529900VXIFBHO0SW2I31	46434	77676f	AT0000831706	WIE AV EQUITY	Wienerberger AG
LCC0066	529900OS67T49AW45S74	194255	121150m		665707Z AV EQUITY	WIENERBERGER FINANZ SERVICE GMBH
LCC0067	529900OJFTLS1RYWIF55	9565779	336561v			XXXLutz KG
LCC0068	529900IIODYNYAZ2ID26					ZUMTOBEL AG

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0069	54930002QM8QVWM56E14					Amcor Ltd
LCC0070	WZE1WSENV6JSZFK0JC28				BHP AU EQUITY	BHP Billiton Ltd
LCC0071					6026550Z AU EQUITY	Coates Group Pty Ltd (Ex-Ned Group Holdings Pty Ltd)
LCC0072	JOR7RJTXUXBRJ4UA5G70				CCL AT Equity	Coca-Cola Amatil Limited
LCC0073	549300HPMK7UWN02N804		PA3337938		CWN AT Equity	Crown Group Finance Limited
LCC0074					LEI AU EQUITY	Leighton Holdings Ltd
LCC0075	ACMHD8HWFMFUIQQ8Y590				MQG AU EQUITY	Macquarie Group Ltd
LCC0076	ZSN2LWNPYW6ISMRUC664				ORG AU EQUITY	Origin Energy Ltd
LCC0077	5493008XVFHYYV0YHN70				HUWA GF Equity	Powercor Australia, LLC
LCC0078	YLXNW6TI6QSK1H8H0N82				QAN AU EQUITY	Qantas Airways Ltd
LCC0079			520433129		SPT AU EQUITY	Spotless Holding SAS
LCC0080	PCTXNQGRJVR3OG33JG65				TLS AT Equity	Telstra Corporation Limited
LCC0081	5493003L32ZX9557ST85				WES AU EQUITY	Wesfarmers Ltd
LCC0082	QNWEWQBS7HP85QHXQL92					Woolworths Ltd
LCC0083	G05OZ4J4E05KDATL0J93					AG Insurance
LCC0084	549300IHBDUTUNQJJB79	16342			AGFB BB EQUITY	Agfa-Gevaert NV
LCC0085	549300N22C0GCT5BUD97	26198				AJINOMOTO OMNICHEM
LCC0086		116163				ALBELEC

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0087		225626				ALCATAN
LCC0088	5493008H3828EMEXB082				ABI BB EQUITY	Anheuser-Busch InBev NV/SA [ABInBev]
LCC0089	549300BKDDQ56JWCBT72	1098030				AQUAFIN
LCC0090	549300B4HNIJSAWU1C95	1138391				ARPAL MANAGEMENT
LCC0091	213800R1F1EJYM4ICO85		444734706	BE 0444734706		Barry Callebaut Services
LCC0092	549300CWRXC5EP004533				BELG BB Equity	Belgacom S.A.
LCC0093	549300R9I8GUZLNIV408		890082292			Brussels Airport Company S.A./N.V.
LCC0094		433287				CENTRE HOSPITALIER CHRETIEN
LCC0095		81095				CHAUSSURES CECIL
LCC0096	549300IP2F5TKUC0GF38	82988				CHEMITEX
LCC0097	549300TM914CSF6KI389	149177			COFB BB EQUITY	COFINIMMO
LCC0098		184723				COLLIGNON ENG.
LCC0099		201775				COMPAGNIE BELGE D'INVESTISSEMENT COMMERCIAL
LCC0100	213800DMG7PUQHINO388			BE 0401641663		Louis Delhaize — Compagnie franco-belge d'Alimentation
LCC0101		255648				DOD
LCC0102		1145532				EDIFICIO
LCC0103	T0YOOBZO4L6YAD6SAV65	14206	403170701		ELEB BB EQUITY	ELECTRABEL

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0104	549300JC3HI3K7ZSYU66	1329681				ELEM
LCC0105	549300S1MP1NFDIKT460			BE 0476388378	ELI BB Equity	ELIA SYSTEM OPERATOR
LCC0106	5493001XW6MSHRMFLU28				ENI GY Equity	eni finance international SA
LCC0107	549300VO7PUETX031S03	10309		BE 0860004176		ETEXCO SA
LCC0108		13771				ETS DE SIMONE
LCC0109	52990053AH5LF0YZWD07					Euler Hermes Europe
LCC0110	549300D80RYON74MEJ03	18181			EURN BB EQUITY	Euronav NV
LCC0111	8RDWFWPP4PLMZ5PPQH32					Fluxys G SA
LCC0112		25281				G EN J VASTGOED
LCC0113		65807				HOET TRUCKING & RENTING
LCC0114	549300M48VNC2Z0MDG47	71844				HOTTLET FROZEN FOODS
LCC0115	549300GR6U0KHJD7DG07					IKEA SERVICE CENTRE N.V.
LCC0116		84089				INTERNATIONAL ORE ET FERTILIZER BELGIUM
LCC0117		85640				JEAN WAUTERS-ACIERS SPECIAUX
LCC0118		111717				M.G.S.
LCC0119	5493004FKZI586397240					Magotteaux International SA
LCC0120	549300Q80KFPKZC6BQ79	144096				MENOUQUIN
LCC0121		166601				N.V BESIX S.A

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010	020	030	040	050	060	070
LCC0122	5493002HHHFTG6G3BG36			BE 0431676229	OME BB EQUITY	OMEGA PHARMA
LCC0123		168945				OPIO
LCC0124		192350				PHARMACIES SERVAIS
LCC0125	54930064JCEXFA8M0W31	202291		BE 0405747040		PRAYON
LCC0126		204834				PRO CONCEPT M P J
LCC0127	549300NMIBTX17HWF142	233001				RARE GEMS
LCC0128	549300X72GEQB1X8K911	247664				ROULARTA MEDIA GROUP
LCC0129	529900PY79CWSUGVK810	249233				S.A. CORMAN
LCC0130	549300O3VKWJUM16UI64	257312				SAMIR GEMS
LCC0131	213800WWE8U6DC99NP03					SCR Sibelco NV
LCC0132		257564				SEADCO
LCC0133	213800WDGKCVWZAN1N02	1051701	465409265		0790057D BB EQUITY	SILFIN NV
LCC0134		294964				SOBEMO
LCC0135		302642				SOCIETE ANONYME DE VENTE DES EQUIPEMENTS TRANE
LCC0136	549300BB5CXGL9YV0D53	303429				SOCIETE COOPERATIVE AGRICOLE DE LA MEUSE
LCC0137		303783				SOCIETE D'APPLICATIONS ET DE TRAVAUX
LCC0138	549300MMVL80RTBP3O28	556814			SOLB BB EQUITY	Solvay SA
LCC0139		923107				TEAM KALORIK GROUP

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010	020	030	040	050	060	070
LCC0140	549300ZKLIF7RP6EH823			BE 0412101728	TESB BB EQUITY	Tessenderlo Chemie
LCC0141		953398				TEX ALLIANCE
LCC0142		1044409				TOP-TEX BENELUX
LCC0143	2138008J191VLSGY5A09				UCB BB EQUITY	UCB SA
LCC0144	529900F3AIQECS8ZSV61				UMI BB EQUITY	Umicore SA
LCC0145	5493008MCDJ4Y6D5SI04	1113512				UNISTEEL
LCC0146		1140588				UNIVERSITE LIBRE DE BRUXELLES
LCC0147	549300TRHV6F6IE14H93	1159858		BE 0404060032		Van Hool nv
LCC0148		1231271				VASTGOED MANAGEMENT ASSOCIATIE
LCC0149	529900RAZGQHX0VFTK05					Volkswagen Group Services S.A.
LCC0150	549300NWW2UDYHH65J03	1911623				WILDO PROPERTIES
LCC0151	5299007TSQVOLXOABA65	1364744				ZF WIND POWER ANTWERPEN
LCC0152	4P8GJCF52NVFW7UL4C95		18630		ACE US Equity	ACE Tempest Reinsurance Ltd.
LCC0153	549300J3KKX1PEJGDW36				ACGL US Equity	Arch Reinsurance Ltd.
LCC0154	UNZWILHE4KMRP9K2L524		34678		NCLH UW Equity	NCL Corporation Ltd.
LCC0155	V5EGRCZCH7FN6WX41891				OEH UN Equity	Orient-Express Hotels Ltd.
LCC0156	549300F7ZDOIMR4PZW67				IPG US Equity	Pacnet Limited
LCC0157	V7TL7UQFHNWUEMDZ3X02				RNR US Equity	Renaissance Reinsurance Ltd.

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010	020	030	040	050	060	070
LCC0158	5493008CA3NMHYEVT131					VimpelCom Ltd.
LCC0159				BMG455841020		HAL TRUST
LCC0160	5493001QYTIDILBVYO18					Companhia Brasileira de Aluminio
LCC0161	549300TH5Q6VRP8OT012				ABI LI Equity	Companhia de Bebidas das Americas (Am-Bev)
LCC0162	549300EM51WYXFHUY333					Embraer S.A.
LCC0163					FIBR3 BZ EQUITY	Fibria Celulose SA
LCC0164	5493000J801JZRCMFE49				XPBR SQ Equity	Petroleo Brasileiro S.A. — PETROBRAS
LCC0165					VALE5 BZ EQUITY	Vale SA
LCC0166	LXVM6T3LO7QIZ8LUZ688					Votorantim Cimentos S.A.
LCC0167	55S3547PRDP469JRO238		2880814		AGU CT Equity	Agrium Inc.
LCC0168	4B4HI3CGXMBDC0G6BM51				AC/A CT Equity	Air Canada
LCC0169	549300OSW32RVX8CCZ87				ANCUF PQ Equity	Alimentation Couche-Tard Inc.
LCC0170	DR5LKEURSR8SXLM64266		7501889		ALA CT Equity	AltaGas Ltd.
LCC0171	0O4KBQCJZX82UKGCBV73				ABX CN EQUITY	Barrick Gold Corp
LCC0172	549300I9203PRB5KR45				BCE CT Equity	BCE Inc.
LCC0173	549300VPM8ERH1Q42198					Bell Canada
LCC0174	W7L3VLU8EHQY34Z36697				BBD/B CN EQUITY	Bombardier Inc
LCC0175	36ZUFRRMJERSM4Q0S289		746053		BPO CT Equity	Brookfield Office Properties Inc.

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010	020	030	040	050	060	070
LCC0176	3SU7BEP7TH9YEQOZCS77				CNI UN Equity	Canadian National Railway Company
LCC0177	5493008IGIA1HJMDJS40		1722453		CNQ CT Equity	Canadian Natural Resources Limited
LCC0178	NXIVWPYOIVYXFF6WCZ47				CVE CN EQUITY	Cenovus Energy Inc
LCC0179	549300WSRCZY73ZG3090		00326711660005			CGI GROUP INC.
LCC0180	XYSIJOU3HNVROZWNA008				UFS CT Equity	Domtar Corporation
LCC0181	98TPTUM4IVMFCZBCUR27				ENB CN EQUITY	Enbridge Inc
LCC0182	CZ72ZHBVKZXQRV3XFE26				ECA CN EQUITY	Encana
LCC0183	549300679TRDUXPT7415		206654303			EPCOR Utilities Inc.
LCC0184	I2YOHH65IBBT53JFYQ52				G CT Equity	Goldcorp Inc.
LCC0185	B1EEF6ML54YDWRC6ZK53		2015335496			Harvest Operations Corp.
LCC0186	549300UEBMAQDN0K0R06				K CN EQUITY	Kinross Gold Corp
LCC0187	95RWVLFZX6VGDZNNTN43				MG CN EQUITY	Magna International Inc
LCC0188	6Q7WW7FQZR6X22IL2I79					Nexen Energy ULC
LCC0189	549300O4ZJZZOHH4H804		3572862		NBD CT Equity	Norbord Inc.
LCC0190	5493007M1XGU5E55ZJ25					NOVA Chemicals Corporation
LCC0191	549300HDLRTPBQU69P29				BIN CT Equity	Progressive Waste Solutions Ltd.
LCC0192	549300A0QNNPY14D9106				SCC CT Equity	Sears Canada Inc.
LCC0193	3XCBVWUPHGBZ5GF7TY15				SU CN EQUITY	Suncor Energy Inc

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010	020	030	040	050	060	070
LCC0194	NQWTWUIL1PK7V7N5Y468				TLM CN EQUITY	Talisman Energy Inc
LCC0195	T8KI5SQ2JRWHL7XY0E11				TCK/B CN EQUITY	Teck Resources Ltd [Ex-Teck Cominco Ltd]
LCC0196	YHKQM2RIPKZYOZ6RVZ46				TK US Equity	Teekay Corporation
LCC0197	L2TEUTQ8OSHMJWVLCE40				T CT Equity	TELUS Corporation
LCC0198	549300561UZND4C7B569		884903		TOC GF Equity	Thomson Reuters Corporation
LCC0199	HJZQGXYTVV2NWJZLPW74				TOM GY Equity	Toyota Credit Canada Inc.
LCC0200	5BV01I6231JPDAPMGH09				TRP UN Equity	TransCanada PipeLines Limited
LCC0201	PRAQ4VOSFIK7OQ8Z2512		4406354		VALE3 BS Equity	Vale Canada Limited
LCC0202	WT03B8BB1IX8WI9ZGV02					Vermilion Energy Inc.
LCC0203	549300WHE4O6UJ2KU013					Yamana Gold Inc
LCC0204	5493003DNMEAO1DT3F51				ABBN VX EQUITY	ABB Ltd [Asea Brown Boveri]
LCC0205	NI14Y5UMU60O7JE9P611				ADEN VX EQUITY	Adecco SA
LCC0206	549300Q3WREIMQYFBC20				0170576D SW EQUITY	Ameropa AG
LCC0207	5493007KVRV2OKRXFA55		CH-020.3.035.716-8		AML LN Equity	Amlin AG
LCC0208	529900H7ZPIGI2U3CJ14					AXPO TRADING AG
LCC0209	213800Y5RWKLDPUTT265				BARN SW EQUITY	Barry Callebaut AG
LCC0210	529900UPDCU6WEL7W167				BALN VX Equity	Basler Versicherung AG
LCC0211		2816554-6	HRB54517	DE000DCAG010	7705815Z SW EQUITY	DEMAG CRANES AG

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010	020	030	040	050	060	070
LCC0212	5493002MXX2JLKWLE880				567151Z SW EQUITY	Duferco SA
LCC0213	549300I08UA8SMJON743		CH-270.3.002.354-9/		DUFN EB Equity	Dufry international AG
LCC0214	549300ADLU67CYBFIW70		CH-645.1.008.684-9			Elsevier Finance SA
LCC0215	529900Y8BGAFVVVYVN24				GATE SE Equity	gategroup Holding AG
LCC0216	213800SVRMQA1TD91D41				GIVN VX Equity	Givaudan SA
LCC0217	213800PSSU2QXF1WLR89				GLEN LN EQUITY	Glencore International AG
LCC0218	549300DHSS9U1QKJZG57		KvK 34275373 0000		1002136Z SW EQUITY	GUNVOR INTERNATIONAL BV
LCC0219	529900EHPFPYHV6IQO98				HOLN VX EQUITY	Holcim Ltd
LCC0220	529900Q0YED3805QXQ66					KUEHNE AND NAGEL INTERNATIONAL AG
LCC0221	52990074N8ID7UPV7A95					LIEBHERR-INTERNATIONAL AG
LCC0222	549300EFW4H2TCZ71055					Lonza Group AG
LCC0223	KY37LUS27QQX7BB93L28		CH-550.0.067.293-5	CH0038863350	NESN.VX	NESTLE SA
LCC0224	529900I2PEF1FN6N6723				2284161Z SW EQUITY	Nord Stream AG
LCC0225					NOVN VX EQUITY	Novartis AG
LCC0226	549300HUJ5CJUX02RS52					OMV SUPPLY & TRADING AG
LCC0227	5299002JRTT699WFOV74					OMYA (Schweiz) AG
LCC0228	549300HMJAFUW4NSKI73					Paul Reinhart AG
LCC0229					ROG VX EQUITY	Roche Holding Ltd

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010	020	030	040	050	060	070
LCC0230	529900PTQ0Z1J44SHZ08		CH-100.3.010.656-7		STLN SE Equity	SCHMOLZ + BICKENBACH AG
LCC0231	549300R3N69ECGYPU434				SIK IX Equity	Sika AG
LCC0232	213800Z8NOHIKRI42W10			NL0000226223	STM FP EQUITY	STMICROELECTRONICS NV
LCC0233	5493000KUC3Z24U77V93				SLHN VX Equity	Swiss Life Holding AG
LCC0234	5493005SL9HHOXS3B739		CHE-102.753.938		SCMN VX Equity	Swisscom AG
LCC0235	549300HTOMQG20JYV568				SYNN VX Equity	Syngenta AG
LCC0236	KSVC38RP5WL6C6LJGG03				TYC US Equity	Tyco International Ltd.
LCC0237	549300VBJS7MG74G2H60					Weatherford International Ltd
LCC0238					WOS LN EQUITY	Wolseley Plc
LCC0239					XTA LN EQUITY	Xstrata Plc
LCC0240	50ZCTKCMUDIABGHX3R52					Zurich Insurance Company
LCC0241	549300IF4IFG0FS0RM26				AESGENER CC Equity	AES Gener S.A.
LCC0242	549300NLTGCFV7482429				CENCOSUD CC Equity	Cencosud S.A.
LCC0243	549300YP3P0JZBLIV197					EMPRESA NACIONAL DEL PETROLEO
LCC0244	549300G475ACIABB4385			USG49215AA73	CMPC CC Equity	Inversiones CMPC S.A.
LCC0245	549300HX3UUDPEFTG707				LAN CC Equity	Latam Airlines Group S.A.
LCC0246	549300RUPF4SKMJPUR70				BLT LN Equity	Minera Escondida Limitada
LCC0247					600031 CH EQUITY	Sany Heavy Industry Co Ltd

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010	020	030	040	050	060	070
LCC0248	A25574TZFLBNK7NWQT47				PRE CT Equity	Pacific Rubiales Energy Corp.
LCC0249	724500JV0VHPRVANL538		5778	ANN4327C1220		HUNTER DOUGLAS NV
LCC0250	213800MRTA64ULUE9919					CARBO ONE LIMITED
LCC0251	549300OEZB4GETCGFX34					GUNVOR GROUP LTD
LCC0252	549300IVA1PZNX2MN285				0163947D CY EQUITY	Mercuria Energy Group Ltd
LCC0253	2138001LK2Z2HSER4U15				PRS NO EQUITY	PROSAFE
LCC0254	31570010000000137835	1131604	29287391			ALTA, a.s.
LCC0255	31570010000000116592	657856	25572881			ARMATURY Group a.s.
LCC0256	31570010000000075367	765380	28402758			BAK stavební společnost, a.s.
LCC0257	31570010000000115525	834699	46504940			Cerea, a.s.
LCC0258	31570010000000034336	1023328	70994226			České dráhy, a.s.
LCC0259	315700CTFRL3U2DNMO58	633919	25085689			CETELEM ČR, a.s.
LCC0260	529900S5R9YHJHYKKG94			CZ0005112300	CEZ CP EQUITY	CEZ a.s.
LCC0261	315700XJHXU2PD40RU82	865668	48589837			DEKTRADE a.s.
LCC0262	529900C5PL4JGDILRZ94	837043	46678468			HOCHTIEF CZ a. s.
LCC0263	31570010000000099520	644725	25322257			IMOS Brno, a.s.
LCC0264	31570010000000032687	1086806	931			METALIMEX a. s.
LCC0265	315700JDC49X4VSP6Z49	601013	14915			Metrostav a.s.

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010	020	030	040	050	060	070
LCC0266	31570066GBSS7JYFEL35	817880	45193592			MJM Litovel a.s.
LCC0267	31570010000000120084	832322	46342796			OHL ŽS, a.s.
LCC0268	31570010000000009116	699640	26463318			OTE, a.s.
LCC0269	31570010000000026285	671247	25860038			Pars nova a.s.
LCC0270	315700LTSCT2O45NWM28	805950	43873189			PRAKAB PRAŽSKÁ KABELOVNA, s.r.o.
LCC0271	31570010000000115622	817271	45148155			Primagra, a.s.
LCC0272	549300KL08IFWLTWLQ52	691287	26271303			Skanska a.s.
LCC0273	529900I8XOZDM4ZQSQ21				1025Z CP EQUITY	Skoda Auto A.S.
LCC0274	31570010000000031135	923751	62623753			ŠKODA TRANSPORTATION a.s.
LCC0275	213800Z39ZW4XHAAUA27	725860	27195147			SMP CZ, a.s.
LCC0276	3157004ICDH3MRKW7534	889798	60193336			Telefónica Czech Republic, a.s.
LCC0277	31570010000000055191	617997	18050646			TŘINECKÉ ŽELEZÁRNY, a. s.
LCC0278	3157007C98ILJK5ST356	609769	15886492			UniCredit Leasing CZ, a.s.
LCC0279	315700EFFOU65ETZ0V16	886003	531766			UNISTAV a.s.
LCC0280	31570010000000001356	672337	25877950			VÍTKOVICE HEAVY MACHINERY a.s.
LCC0281	31570010000000003490	710607	26823357			VÍTKOVICE POWER ENGINEERING a.s.
LCC0282	31570010000000015033	697350	26415623			W.A.G. payment solutions, a.s.
LCC0283	5493005KH7FO1T5TMX47	1236614-2			ASG GY Equity	AachenMuenchener Lebensversicherung AG

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LCC0284	549300JSX0Z4CW0V5023	1319784-3				ADIDAS AG
LCC0285	549300X1WWPGMS47QQ72	1215807-7			ASG GY Equity	Advocard Rechtsschutzversicherung AG
LCC0286	529900SO83U6ISM6DL85	2832395-4	HRA36525B			ALBA Group plc & Co. KG
LCC0287	529900K9B0N5BT694847	1100627-7			ALV GY Equity	Allianz SE
LCC0288	529900C058B9OTVFTU36	2033673-1	HRB98981			ASKLEPIOS KLINIKEN GMBH HAMBURG
LCC0289	549300FJWANEIJ25D318	1545974-6				Atlas Copco Energas GmbH
LCC0290	529900YNBT62HCUPRG10	1106210-6				AUGUST STORCK KG
LCC0291	5299005SHIN9ZK7GW242	1124841-6	HRB1775	DE0006766504	NDA GY EQUITY	Aurubis AG
LCC0292	529900PXZU3YHO6HMD80	1130123-1				Axel Springer SE
LCC0293	529900AJX4TCFW0QT666	1104883-2				B. Braun Melsungen Aktiengesellschaft
LCC0294	529900PM64WH8AF1E917	1102017-9	HRB6000	DE000BASF111	BAS GR EQUITY	BASF SE
LCC0295	529900XMQYET3NBF2363	2192515-1	HRB101375	DE0005168108	B5A GY EQUITY	Bauer AG
LCC0296	549300J4U55H3WP1XT59	1109561-9			BAYN GY EQUITY	Bayer AG
LCC0297	YEH5ZCD6E441RHVHD759	1103190-3			BMW GY EQUITY	Bayerische Motoren Werke AG [BMW AG]
LCC0298	529900SM0FDLLYATXU36	1103233-1				BAYWA AKTIENGESELLSCHAFT
LCC0299	5299001BUUGXAREGE533	1103821-3			BTG GR EQUITY	Bertelsmann SE & Co. KGaA
LCC0300	529900H0HULEN2BZ4604	1114115-7	BWMAHRB710296		GBF GY Equity	Bilfinger SE
LCC0301	529900XBEZ2EYI9ZOV89	3010079-6				BMG Rights Management GmbH

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LCC0302	529900FOTM78R9Q9NY89	1163617-2	HRB75534		2340173Z GR EQUITY	BOSCH UND SIEMENS HAUSGERATE GMBH
LCC0303	NNROIXVWJ7CPSR27SV97	2926464-5			BNR GY EQUITY	Brenntag AG
LCC0304	529900OQDCYXCLQOAY53	1105482-2				Burda Gesellschaft mit beschränkter Haftung
LCC0305	5299000XH7YX33EJZP65	2730972-3				CARL ZEISS AG
LCC0306	52990076MX7KD2XYCH67	1111099-6	HRB9517	DE000CLS1001	CLS1 GY EQUITY	Celesio AG
LCC0307	529900O4ND7T8ABIXF67	1235957-6				Claas Kommanditgesellschaft auf Aktien mbH
LCC0308	529900A7YD9C0LLXM621	1106273-4	HRB3527	DE0005439004	CON GY EQUITY	CONTINENTAL AG
LCC0309					2294277Z GR EQUITY	Coutinho & Ferrostaal GmbH
LCC0310	5299007VZZKH65OCN774	2781995-2				Cronimet Holding GmbH
LCC0311	5299008ODF4EFHRI0G60	2402196-6	HRB8957		7097181Z GR EQUITY	CWS-boco International GmbH
LCC0312	5299005LEM60UYKU5235	1106512-5				DACHSER Group SE & Co. KG
LCC0313	529900R27DL06UVNT076	2344103-3	HRB19360		DAI GR EQUITY	Daimler AG
LCC0314	5299006S0UKN6D9ZP412	2451917-5				DB NETZ AG
LCC0315	529900I2DLZPTFPENJ05	1106744-4				DEHNER GMBH & CO KG
LCC0316	5299005A2ZEP6AP7KM81	2537834-0			ANN GF Equity	Vonovia SE
LCC0317	52990063S23N13HU4E98	1818189-1	HRB50000B		DBHN GR EQUITY	DEUTSCHE BAHN AG
LCC0318	529900PH63HYJ86ASW55	1107110-7	HRB2168		LHA GY EQUITY	DEUTSCHE LUFTHANSA AG

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010	020	030	040	050	060	070
LCC0319	52990063W8KQHQMF4M43	2623414-6			DPW GF Equity	Deutsche Post Finance B.V.
LCC0320	529900ITHU5Y51F1S257	1107106-5				DEUTSCHE SPARKASSEN LEASING AG & CO KG
LCC0321	549300V9QSIG4WX4GJ96	2185287-6	HRB6794		DTE GY EQUITY	DEUTSCHE TELEKOM AG
LCC0322	529900KSWLV9JYE7NC83	2095980-5	HRB34977			DFS Deutsche Flugsicherung GmbH
LCC0323	529900QTO8D2QK2TJG32	1107340-0				Diehl Stiftung & Co. KG
LCC0324	529900Y1AT9MQF6UYT42	2836050-1	HRB203044			DMK DEUTSCHES MILCHKONTOR GMBH BREMEN
LCC0325	529900YZNQ3MUUZ02M47	1117002-4	HRB242			Douglas Holding AG
LCC0326	5299004W7VTLPROHR533	1125242-6	HRA8242			DR AUGUST OETKER KG BIELEFELD
LCC0327	529900EWEX125AULXI58	3008027-9			PAH3 GY EQUITY	Dr Ing HCF Porsche AG
LCC0328	5493005UFVHY0PPNKD75	1107708-8	HRB7903HL	DE0005550602	DRW3 GY EQUITY	Drägerwerk AG & Co. KGaA
LCC0329	52990076FKBR9THZ8C62	2779318-1				DYWIDAG-Systems International GmbH
LCC0330	529900Z8W8S8J1P7U364	1105067-1	HRA9905			E BREUNINGER GMBH CO STUTTGART
LCC0331	Q9MAIUP40P25UFBFG033	1134262-3	HRB22315		EOAN GY EQUITY	E.ON SE
LCC0332	5299000MT7P9STUCL908	1137158-0				Ed. Züblin Aktiengesellschaft
LCC0333	529900JSFZ4TS59HKD79	2331844-7			EBK GR EQUITY	Energie Baden-Wurttemberg AG [EnBW]
LCC0334	549300OQ94C7KRGGC351	2177540-8			ASG GY Equity	Envivas Krankenversicherung AG
LCC0335	529900G1B8AXELNRG982				ALV GY Equity	Euler Hermes Deutschland AG

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
LCC0336	41GUOJQTALQHLF39XJ34	1518676-0			154407Z GR EQUITY	Evonik Industries AG (Evonic)
LCC0337	529900L64X6KZZW19R71	1108854-9			4501Z GR EQUITY	EWE AG [Energieversorgung Weser-Ems]
LCC0338	529900D7N2PTTZWFWN57	2579145-0				F.S. Fehrer Automotive GmbH
LCC0339	529900EI7R9SCEJP4T76	1109776-3	00311027000005			FERROSTAAL GMBH
LCC0340	529900WBP9HFX10RKB30	1110203-5				FLUGHAFEN MUNCHEN GMBH
LCC0341	529900VHM89GUAJ1RK35	1114926-7	HRB25		1048Z GR EQUITY	FRANZ HANIEL & CIE GmbH
LCC0342	5299001ERX0K10IZUL40	1110198-7				FRAPORT AG
LCC0343	XDFJ0CYCOO1FXRFTQS51	1110492-4	HRB11852	DE0005785604	FRE GY EQUITY	FRESENIUS SE & CO. KGAA
LCC0344	5299006NS9FCLFHZVL76	1578686-6	HRB714579			Freudenberg SE
LCC0345	529900KXMB40SPYJD743	2052428-6	HRB36569B		7013717Z GR EQUITY	GAZPROM Germania GmbH
LCC0346	549300PHUU0ZZWO8EO07	1122951-5			GEA GR EQUITY	GEA Group AG [Global Engineering Alliance]
LCC0347	529900JGEOQMCDYOK785	1135188-9				Gelsenwasser AG
LCC0348	529900F916IVP0TJZK88	1051383-6	HRA11722			GEORG VON HOLTZBRINCK GMBH CO KG STUTTGART
LCC0349	5299006GD4UWSYZOKC28	2877346-3	HRB56040		GXI GY Equity	Gerresheimer AG
LCC0350	529900OJM5EX75OD8032	1113335-2				Getreide-Aktiengesellschaft vorm.P.Kruse-Chr.Sieck
LCC0351	529900K6BWO03KP4GU58	1113443-4				Giesecke & Devrient Gesellschaft mit beschränkter Haftung
LCC0352	529900J0V7C8Z8MLN980	2943243-2				Gigaset Communications GmbH

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LCC0353	529900LPAX2H9S4NKU05	1215951-3				Gothaer Finanzholding AG
LCC0354	529900F4P4RV4Z50PI82	1114066-2	HRB527			GROSSKRAFTWERK MANNHEIM AG MANNHEIM
LCC0355	HD52L5PJVBXJUUX8I539	2294348-4			HPL GR EQUITY	Hapag-Lloyd AG
LCC0356	5299007CE1VJWKM99H49	1130882-2	HRB2680KI		4729Z GR EQUITY	Hauptgenossenschaft Nord AG
LCC0357	529900MKHOFQI4A0XC48	2873755-9				HAWE Hydraulik SE
LCC0358	52990022107L9199GO56	2588017-0				HDI Versicherung AG
LCC0359	529900755OZXM37H4975	1115355-8				Heckler & Koch GmbH
LCC0360	LZ2C6E0W5W7LQMX5ZI37	1126630-1	HRB330082	DE0006047004	HEI GY EQUITY	HEIDELBERGCEMENT AG
LCC0361	529900ZM98OISTG16932	1115394-7			HDD GY Equity	Heidelberger Druckmaschinen AG
LCC0362	529900PLX4ADJFWIY024	1135805-8			2550Z GR EQUITY	Hella KGaA Hueck & Co
LCC0363	52990027B9ARY5AC8476	1115622-1				HELM AG
LCC0364	549300VZCL1HTH4O4Y49	1115688-2	HRB4724	DE0006048408	HEN3 GY EQUITY	HENKEL AG & CO. KGAA
LCC0365	5493007EO7JOPWXHBJ27	1740986-3	HRB3364			Heraeus Holding GmbH
LCC0366	529900BVZYMVDRRSXY68	1306869-7	HRB390485		3540636Z GR EQUITY	HERRENKNECHT AKTIENGESELLSCHAFT
LCC0367	529900O7US4NP0J6XD12	1179777-6				HETTICH HOLDING GMBH & CO OHG
LCC0368	529900Y25S8NZIYTT924	1116241-9			HOT GY EQUITY	Hochtief AG
LCC0369	5299008WW53GLXRORN29	1350826-2	HRB2311		HBM GY Equity	Hornbach-Baumarkt-AG

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LCC0370	529900LFVU534EBRXD13	1104693-5				HUGO BOSS AG
LCC0371	TSI2PJM6EPETEQ4X1U25	2443536-4			IFX GY Equity	Infineon Technologies AG
LCC0372	529900FFRTWZQXTTUB07	1193155-7			7573220Z GR EQUITY	Intersnack Knabber-Gebäck GmbH & Co. KG
LCC0373	529900DJMOF0DTSWHO38	2850239-1	HRB40163			JUWI AG WÖRRSTADT
LCC0374	529900YURAYD4IJX2J91	1128982-4	HRB2669		SDF GY Equity	K+S Aktiengesellschaft
LCC0375	1AW6P2GG0FOINEBZUQ05				VOD LN Equity	Kabel Deutschland Vertrieb und Service GmbH.
LCC0376	529900WFRVF4SQ2EV734	1121308-9	HRA102851		509821Z GR EQUITY	Kaufland Stiftung & Co. KG
LCC0377	529900CQ31CN6GV5LL52	2821686-9	NRWDUHRB20486		KCO GY Equity	Kloeckner & Co. S.E.
LCC0378	5299001GRRO0Z25YZT52	1130169-4				Knorr-Bremse AG
LCC0379	529900IQ90WSXBWSTD78	1131272-5				KOENIG & BAUER AKTIENGESELLSCHAFT
LCC0380	529900LUYJ0V8SOOT260	1173404-3	HRA4415		3612759z gr equity	KRAFTVERKEHR NAGEL GMBH & CO. KG
LCC0381	529900MAU9591GT2S236	2849255-1				KraussMaffei Technologies GmbH
LCC0382	529900NY2GSZWWUBW049	1120219-9				KRONES Aktiengesellschaft
LCC0383	529900BVAET534PD7C28	1119133-5	HRB21016	DE0006292006	KSB3 GY EQUITY	KSB Aktiengesellschaft
LCC0384	529900VPRFDDIN7BE119	1117324-2	HRB22709		IWKG IX Equity	KUKA AG
LCC0385	529900FR2K4P9L9XLV21	1119187-1				KWS SAAT SE

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010	020	030	040	050	060	070
LCC0386	529900PTLRE72EMYIJ77	2451186-7	HRB53652		LXS GF Equity	Lanxess AG
LCC0387	5299002HNCMIUBHOMK35	1121223-0	HRB202	DE0005408884	LEO GY EQUITY	Leoni AG
LCC0388	529900EW0ZH7KAZ11H71	1797294-4				Lidl Stiftung & Co. KG
LCC0389	WTV8QGD5UD7MMD4HS345	1121375-8			LIN GY Equity	Linde AG
LCC0390	529900SL1W4KHVE18T81	1121582-9				LOHMANN + Co. AG
LCC0391	52990098TR1QJBWIYG58	1147145-5				MAHLE GmbH
LCC0392	52990018UPG26YRFSM46	1122332-8	HRB179426	DE0005937007	MAN GR EQUITY	MAN SE
LCC0393	5299009Z8B0YE4ECMJ92	1044964-3				Media-Saturn Holding GmbH
LCC0394	5299009WLGROB3HKM878	1522457-9				MEGGLE AKTIENGESELLSCHAFT
LCC0395	529900OAREIS0MOPTW25	2198479-4	HRB6164		MRK GF Equity	Merck KGaA
LCC0396	5299001X9L42HXEBCZ51	1188960-7			MEO GY EQUITY	Metro AG
LCC0397	529900JAY79MT50JBH87					MEYER WERFT GMBH
LCC0398	213800E45LWMBVNF3R85	3052190-0	NRWGRHRB8959		MNDI LN Equity	Mondi Consumer Packaging International AG
LCC0399	529900807L67JY81RD65	2755947-5			MTX GY Equity	MTU Aero Engines AG
LCC0400	529900ISR2VNZV1C0T93	1182822-5				MVV Energie AG
LCC0401	529900UXIUW801PQDI37	2597701-8				N-ERGIE AG
LCC0402	529900HVDYCUWVD0OE76	2551585-9				NORDEX SE
LCC0403	549300UH52ZS8O00MO03	1125476-0				Osram GmbH

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010	020	030	040	050	060	070
LCC0404	529900LMI5FN0KFOE272	1125552-8	HRA62024		OTVR GR EQUITY	OTTO (GMBH & CO.KG)
LCC0405	529900ELIX8Z8PQ6CU28	2593300-3				PAPIERFABRIK PALM GMBH & CO.KG
LCC0406	529900HT3KJHBHNHDT64	1397102-3	HRB6100		259743Z GR EQUITY	PERI GmbH
LCC0407	52990037VWJGYKGP9877	1131747-6	HRA3551		2590Z GR EQUITY	PHOENIX Pharmahandel GmbH & Co KG
LCC0408	5299008XQJHPTOF8R354	2696731-5	241336g		661074Z GR EQUITY	Porsche Corporate Finance GmbH
LCC0409	529900NY0WWQUKOMWQ37	2399699-4			PSM GY EQUITY	ProSiebenSat 1 Media SE
LCC0410	529900Z5KBA9KJP6EK09	1196360-0				R+V Versicherung AG
LCC0411	5299001OU9CSE29O6S05	1127893-4			RHM GY EQUITY	Rheinmetall AG
LCC0412	529900F0LT5OP4SV6122	1104684-4				Robert Bosch GmbH
LCC0413	529900BZ1C5S5WQENF25	2820967-4	HRB721056			ROLLS ROYCE POWER SYSTEMS AG FRIEDRICHSHAFEN
LCC0414	529900GB7KCA94ACC940	2531238-0	HRB14525	DE0007037129	RWE GY EQUITY	RWE AKTIENGESELLSCHAFT
LCC0415	529900Q5SR06C5T8NO26	1128992-3	HRB8372		7015557Z GR EQUITY	Salzgitter Mannesmann Handel GmbH
LCC0416	529900D6BF99LW9R2E68	1308819-0			SAP GY EQUITY	SAP SE
LCC0417	529900JL0HDVGZMUJF32	3043578-8				Schaeffler Verwaltung Zwei GmbH
LCC0418	529900D8QMD1LL0E2393	2800313-5				Schletter GmbH
LCC0419	529900DG0F6AGQAP6N55	1131407-7	55234831			SCHOLZ Holding GmbH
LCC0420	5299009QTM3SJL9BNR19	2209676-2				Schott AG
LCC0421	529900ZCRUJ3J5PYWX81	2577577-6			RPW GR EQUITY	SENVION GmbH

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010	020	030	040	050	060	070
LCC0422	52990038IB31TYK07X63	1129569-8			SGL GY Equity	SGL Carbon SE
LCC0423	W38RGI023J3WT1HWRP32	1129508-6	HRB12300B		SIE GY EQUITY	Siemens Aktiengesellschaft
LCC0424	529900M1LIO0SLOBAS50	1532176-3	HRB1562	DE0003304002	SOW GY EQUITY	Software AG
LCC0425	549300WM0X4AUT710770	3278292-2				Springer Science+Business Media Deutschland GmbH
LCC0426	529900FMTTLMH0P0DL10	1473528-6				STADA Arzneimittel Aktiengesellschaft
LCC0427	549300YTRYZPM57T3319	1132051-2				STADTWERKE HANNOVER AG
LCC0428	529900QOJGJ2975GD560	2971375-7				Stahlgruber Otto Gruber AG
LCC0429	5299003M4PGUGL48LS74	3094881-4				Styrolution Group GmbH
LCC0430	529900Y2V1QWBDCBT818	2653119-4				Südwestdeutsche Medien Holding GmbH
LCC0431	529900S8QNB101D40S72	1130211-4			SZU GY EQUITY	Sudzucker AG
LCC0432	529900D82I6R9601CF26	2819960-2	HRB200436			SYMRISE AG HOLZMINDEN
LCC0433	529900P710MOUBKZDL27	2269857-5	HEESHRB85143			Techem GmbH
LCC0434	529900COI81IT9N2Y682	3009289-4	HRB180660			THÜGA HOLDING GMBH + CO KGAA MÜNCHEN
LCC0435	549300UDG16DOYUPR330	2411649-3	HRB9092	DE0007500001	TKA GR EQUITY	THYSSENKRUPP AG
LCC0436	529900JBK6KNC4HSW032	1672825-5				Tönnies Holding GmbH & Co. KG
LCC0437	52990021AYVJLL2XMK94	2182800-9	HRB16654		7010965Z GR EQUITY	TRIMET ALUMINIUM SE
LCC0438	529900SL2WSPV293B552	1126744-0			TUI1 GY EQUITY	TUI AG

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010	020	030	040	050	060	070
LCC0439	3VEKWPJHTD4NKMBVG947	2353095-9				United Internet AG
LCC0440	XQMNIROSQAS7Y9TT7I97		NRWKOHRA24116		LBTYA UW Equity	Unitymedia Hessen GmbH & Co. KG
LCC0441	529900I1IDJLEXFUYN67	3340688-5				WELTBILD GMBH & CO. KG, AUGSBURG
LCC0442	529900AGED6PJE9AVL37	3185940-8				Vier Gas Transport GmbH
LCC0443	52990023338VFV5AIN59	1134669-9	HRA3389			VIESSMANN WERKE GMBH CO KG ALLENDORF
LCC0444	W24EDTPHEV8NJOD4FA29	1627667-7				VNG-Verbundnetz Gas Aktiengesellschaft
LCC0445	5299004TYSI0Z73QUE46	1227804-0	HRB725621			Voith GmbH
LCC0446	529900NNUPAGGOMPXZ31	1134796-0			VOW3 GY EQUITY	Volkswagen AG [VW]
LCC0447	0NURKC5Q3CJYZPPK5046	1134904-0				WACKER CHEMIE AG
LCC0448	529900KKY5IMBX35M241	2679160-8	HRB7736			Wasser und Gas Westfalen GmbH
LCC0449	529900KQ44OJDIDU6J81	1135571-6				WEPA Hygieneprodukte GmbH
LCC0450	5299006E92R0717GXP27	3189637-6	HRA16706		0892272D GR EQUITY	WINGAS GmbH
LCC0451	529900A8LX4KL0YUTH71	2543621-3			WDI GY Equity	Wirecard AG
LCC0452	529900CAYOWB8YIG7X25	1136858-6				ZF FRIEDRICHSHAFEN AG
LCC0453	549300D2K6PKKKXVNN73		22756214	DK0010244425	MAERSKB DC EQUITY	A.P.Møller-Mærsk A/S
LCC0454			63965812			A/S SCHOUW & CO
LCC0455	549300ADWYS7RRJ8BG19		14244441			Aalborg Portland A/S

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LCC0456	549300Y047DQV30CKT47		49723911			ABENA HOLDING A/S
LCC0457	549300PLP6WVTICKLD32		10526949			ALM. BRAND FORSIKRING A/S
LCC0458	529900IJ6T4P1O10R377		25313763			ARLA FOODS A.M.B.A
LCC0459			25511484			Atea A/S
LCC0460	213800KB128IK92MCD10		44782510			AVK Holding A/S
LCC0461	2138009LJ6FGTV868W59		22069519			BYGMA GRUPPEN A/S
LCC0462	5493008YL42784DMWN61		25508343	DK0010181676	CARLB DC EQUITY	Carlsberg Breweries A/S
LCC0463			27626904			Catering Engros A/S
LCC0464	213800JF2XSR5NXGL660		12760043			Cheminova A/S
LCC0465	549300MKPW8ZF3E8MW37		28318677			Chr. Hansen Holding A/S
LCC0466	213800AWZ8U3FVALIO26		26259495			Coop Danmark A/S
LCC0467	213800UW822WLK2HZF47					Copenhagen Airports Denmark ApS
LCC0468	529900BWY373HVUNIC90		28527411			Dagrofa ApS
LCC0469			13878595			Dagrofa S-Engros A/S (Foodservice)
LCC0470	213800FJJH5XFNFIAK90		23256118			Damstahl A/S
LCC0471	5493007I2KABJNYPD639		20165715			DANFOSS A/S
LCC0472			59789317			Danish Agro A.M.B.A
LCC0473	21380063C9WS18D6WJ21		26121264			Danish Crown A/S

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010	020	030	040	050	060	070
LCC0474	2138007QUZXQLFGCSV45		24246930			DANSK LANDBRUGS GROVVARESELS-KAB A
LCC0475	549300FQY6MX8USM0112		35954716		4166777Z DC EQUITY	Dansk Supermarked A/S
LCC0476	549300JUFTJMOTC28B39		28113951			Danske Commodities A/S
LCC0477	213800ZCQ8X5QYJWVQ60		42344613			Det Danske Hedeselskab
LCC0478	549300JZVW1Y1UZ5UK38		14194711			DFDS A/S
LCC0479	W9NG6WMZIYEU8VEDOG48		36213728			DONG Energy A/S
LCC0480	529900X41C0BSLK67H70		58233528	DK0060079531	DSV DC EQUITY	DSV A/S
LCC0481	213800K83X1E9HF1MD69		55828415			DT Group A/S
LCC0482	529900C0U279ORGJC950		45349918			Ecco Sko A/S
LCC0483	213800Z47P2HZJKJSK23		75272014			EGM. INT. HOLD A/S
LCC0484	549300JN1F17UXJMM315		17225898			ENERGI DANMARK A/S
LCC0485	5299003X050CWGDW1Z87					Energinet.dk SOV
LCC0486	213800MXXDGQ3ITPXI41		58180912	DK0010234467		FLSMIDTH & CO. A/S
LCC0487	549300036WZGCBDPDZ92					GF-Forsikring A/S (Unsolicited Ratings)
LCC0488	5493006R4KC2OI5D3470		56759913			H. Lundbeck A/S
LCC0489	213800HTGI1CTA7CKP20		34728712			Hedegaard A/S
LCC0490	213800NLXK98F6PC2R37					ISS A/S
LCC0491	549300RIPHN847476O42					J. LAURITZEN A/S

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LCC0492	54930032G32N1F8JBV10					KIRKBI INVEST A/S
LCC0493	UGKYQUOFW6QSIS3P4P93		47458714		LEGO DC EQUITY	LEGO System A/S
LCC0494	52990077KVK7QCK2NG31		56759514			LEO PHARMA A/S
LCC0495	529900B5B2U7TIJN7757					MONJASA A/S
LCC0496	213800WNLA5AH3U4WI67		12562233			MT HØJGAARD A/S
LCC0497	549300UQ0QRC1KXGRE08		20293195			NEAS Energy A/S
LCC0498			10845858			Nellemann Holding A/S
LCC0499	529900197LKWCEQ0NL18		62725214			NKT HOLDING A/S
LCC0500	2138007XB7AUOGS4N159		11142141			NORDIC SEAFOOD A/S
LCC0501	2138005ON7KF6M74P542		81203113			Nordisk Dæk Import A/S
LCC0502	549300DAQ1CVT6CXN342				NOVOB DC Equity	Novo Nordisk A/S
LCC0503	529900T6WNZXD2R3JW38		10007127			NOVOZYMES A/S
LCC0504	213800LALFCP5FJXW153		62497718			Nowaco A/S
LCC0505	213800PRY3GUP6B5GG04		39170418			OK A.m.b.A.
LCC0506	213800RE7TE67AUCJS21		11369677			Polar Seafood Denmark
LCC0507	213800QRC7LNX935OZ09		54879415			Rockwool International A/S
LCC0508			42997811			SANISTÅL A/S
LCC0509	549300M5XVDYG4I7CC28		14049673			Scan Global Logistics

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010	020	030	040	050	060	070
LCC0510	5299003KG4JS99TRML67		31080185			SCANDINAVIAN TOBACCO GROUP A/S
LCC0511	529900N96EOVRB114D28		14773908	DK0060228559	TDC DC EQUITY	TDC A/S
LCC0512	549300ZSIJREG4GDWJ45					Topdanmark A/S
LCC0513	213800A5UXABGUQ3PX11		22460218			TORM A/S
LCC0514	213800BIA5L8OPBER229					Tryg Forsikring A/S
LCC0515	213800O8J7U9F8Q8VQ80					Tryg Garantiforsikring A/S
LCC0516			14003606			Tulip Food Company A/S
LCC0517	54930026SJ2OBLO6M470		25481968			Verdo A/S
LCC0518	549300DYMC8BGZZC8844		00311171460005			VESTAS WIND SYSTEMS A/S
LCC0519	213800RM6L9LN78BVA56		71186911			WILLIAM DEMANT HOLDING A/S
LCC0520	5493005044RTLQ5RZU70					Eesti Energia AS
LCC0521	549300YENFNR57ZJ3X76					ABENER ENERGIA S A
LCC0522	8ZQH7RR6DBQZIX8PEQ84	ESA41002288	A41002288		ABG/P SM EQUITY	ABENGOA S A
LCC0523	549300GKFVWI02JQ5332	ESA08209769	A08209769		ABE SM EQUITY	ABERTIS INFRAESTRUCTURAS SA
LCC0524	54930002KP75TLLLNO21	ESA31768138	A31768138		ANA SM EQUITY	ACCIONA ENERGIA S A
LCC0525	95980020140005558665	ESA28004885	A28004885		ACS SM EQUITY	Actividades de Construccion y Servicios SA [ACS Group]
LCC0526	213800NKU21ZN7P7RT54	ESA84409408	A84409408		AMS SM EQUITY	Amadeus IT Group SA

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010	020	030	040	050	060	070
LCC0527		ESA26019992	A26019992		0468005D SM EQUITY	AQUALIA GESTION INTEGRAL DEL AGUA S A
LCC0528	95980020140005491929		A78839271		A3M	ATRESMEDIA CORPORACION DE MEDIOS DE COMUNICACION S.A.
LCC0529	549300MXEGOT8MV1B924	ESA62186556	A62186556		ONO SM EQUITY	CABLEUROPA SA
LCC0530	549300CGERG48M7P5E96					CENTROS COMERCIALES CARREFOUR S A
LCC0531		ESA46146387	A46146387		0612929D SM EQUITY	COBRA INSTALACIONES Y SERVICIOS SA
LCC0532		ESA20001020	A20001020		CAF SM EQUITY	CONSTRUCCIONES Y AUXILIAR DE FERROCARRILES (CAF) S.A.
LCC0533	95980020140005319366	ESA48012009	A48012009		OLE SM EQUITY	DEOLEO SA
LCC0534	54930063C6K2TNFL6H10					DISTRIBUIDORA INTERNACIONAL DE ALIMENTACION
LCC0535		ESA15139314	A15139314		DRC SM EQUITY	DRAGADOS S A
LCC0536	529900U1P1JEV71EBO44	ESA28006104	A28006104		4367465Z SM EQUITY	EADS CONSTRUCCIONES AERONAUTICAS S A
LCC0537	95980020140005374753	ESA28017895	A28017895		1082z sm equity	EL CORTE INGLES S A
LCC0538	95980020140005491250		A48027056		ENO	ELECNOR S.A.
LCC0539	213800VIN4XHLVFIOE10		A86484334		ENG SQ Equity	Enagas Transportes, S.A.U.
LCC0540	549300LHK07F2CHV4X31	ESA28023430	A28023430		ELE SM EQUITY	ENDESA SA
LCC0541	95980020140005732198					ESCAL UGS S L

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LCC0542	95980020140005757903	ESA81939209	A81939209		FER SM EQUITY	Ferrovial SA
LCC0543	95980020140005178328	ESA28037224	A28037224		FCC SM EQUITY	FOMENTO DE CONSTRUCCIONES Y CONTRATAS SA
LCC0544	549300CKUXDA0CKRQJ56	ESA80477144	A80477144		GAM SM EQUITY	GAMESA ENERGIA S A
LCC0545	TL2N6M87CW970S5SV098	ESA08015497	A08015497		GAS SM EQUITY	GAS NATURAL S.D.G. S.A.
LCC0546	95980020140005484363	ESB48943864	B48943864		495294Z SM EQUITY	GESTAMP AUTOMOCION S L
LCC0547		ESA58389123	A58389123		GRF SM EQUITY	GRIFOLS S A
LCC0548	213800OILC5Q9AR63B63		A09092305			Grupo Antolin-Irausa, S.A.
LCC0549		ESA84173947	A84173947		1234Z SM EQUITY	GRUPO ISOLUX CORSAN SA
LCC0550	5QK37QC7NWOJ8D7WVQ45	ESA48010615	A48010615		IBE SM EQUITY	Iberdrola SA
LCC0551	549300GEL7LRGKK0DG70					Iberia Lineas Aereas de Espana S.A.
LCC0552	GGYEFW27TI7Q3C3XB343					INDUSTRIA DE DISEÑO TEXTIL S A
LCC0553	95980020140005007414					INMOBILIARIA COLONIAL SA
LCC0554	549300D4HOJHH0LSET81	ESA41694266	A41694266		4516287Z SM EQUITY	INSTALACIONES INABENSA S A
LCC0555	95980020140005317620					ISOLUX INGENIERIA, S.A.
LCC0556	95980020140005606874					IZASA DISTRIBUCIONES TECNICAS S.A.
LCC0557	529900S4UWJNVO9LEH81		A60195278		4374129Z	LIDL SUPERMERCADOS S.A.
LCC0558	UIUPNLHSQI58ZL7O2J82		A78346558		MAP SQ Equity	Mapfre Re, Compania de Reaseguros, S.A.

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LCC0559	95980020140005021479	ESA79075438	A79075438			MEDIASET ESPAÑA COMUNICACION S. A.
LCC0560		ESA78304516	A78304516		MEL SM EQUITY	Melia Hotels International SA
LCC0561	95980020140005311703					NAVANTIA S A
LCC0562	95980020140005395317	ESA48010573	A48010573		OHL SM EQUITY	OBRASCON HUARTE LAIN S A
LCC0563		ESA36603587	A36603587		PVA SM EQUITY	PESCANOVA SA
LCC0564	549300N94L4D5NDBFG97	ESA28430882	A28430882			PROSEGUR COMPAÑIA DE SEGURIDAD S.A.
LCC0565	54930070W8XSY31XK130	ESA78003662	A78003662		REE SM EQUITY	Red Electrica de Espana SA
LCC0566	BSYCX13Y0NOTV14V9N85		A78374725	ES0273516007	REP GY Equity	Repsol, S.A.
LCC0567		ESA08000820	A08000820		DMM XT EQUITY	S A DAMM
LCC0568	549300QHD5DP0GOPGX63					SOVENA ESPANA SA
LCC0569	213800JEZBUPZKWJGF49	ESA28092583	A28092583		TRE SM EQUITY	TECNICAS REUNIDAS S A
LCC0570	549300EEJH4FEPDBBR25		KvK 24269798 0000		TEF SM EQUITY	TELEFONICA SA
LCC0571		ESA08356727	A08356727		TST SM EQUITY	TESTA INMUEBLES EN RENTA S.A.
LCC0572	549300FM9ZIJB5FCS825					TWINS ALIMENTACION SA
LCC0573	95980020140005462150	ESA79524054	A79524054		571979Z	URBASER S.A.
LCC0574	5299008CBH6EAEH1VZ37	ESA28293348	A28293348			WORLD DUTY FREE GROUP S.A.U.,
LCC0575	743700FHGZEV5UGCB005			FI0009010391	AHL1V FH EQUITY	Ahlstrom Oyj

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010	020	030	040	050	060	070
LCC0576	529900Q14KI1SCMIMO82					Bayer Nordic SE
LCC0577	5493002B0GOVF42KWX33					Cargotec Oyj
LCC0578	549300P8N0P6KDGTJ206			XS0946179529	TY2 GS Equity	Citycon OYJ
LCC0579	743700TU2S3DXWGU7H32		0116510-6	XS0973806861	EIA GM Equity	Elisa Corporation
LCC0580	7437006ZZI1F7CUA5518					Fingrid Oyj
LCC0581	213800SB6EOB8SSK9W63			FI0009003230	FIA1S FH EQUITY	Finnair Oyj
LCC0582	743700BKTW4EQIVKYY42			FI0009000400	FIS1V FH EQUITY	Fiskars Oyj
LCC0583	635400IUIZZIUJSAMF76			FI0009007132	FUM1V FH EQUITY	Fortum Oyj
LCC0584	74370031Y7RK5H88CQ48			FI0009004824	KRA1V FH EQUITY	Kemira Oyj
LCC0585	743700OX6HSVMCAHPB95					KESKO OYJ
LCC0586	2138001CNF45JP5XZK38	1927400-1	HRB57225		KC4 GR EQUITY	Kone GmbH
LCC0587	2138007FRMWVPUDCMA45			FI0009007835	MEO1V FH EQUITY	Metso Oyj
LCC0588	5493009GY1X8GQ66AM14			FI0009013296	NES1V FH EQUITY	Neste Oil Oyj
LCC0589	549300A0JPRWG1KI7U06			FI0009000681	NOK1V FH EQUITY	Nokia Oyj
LCC0590	743700YQIO8Y4L4WKR40					Nokian Renkaat Oyj
LCC0591	74370061PO7C10E3PA54					Norilsk Nickel Harjavalta Oy
LCC0592	5493009YRUJJDCFF0R80			FI0009002422	OUT1V FH EQUITY	Outokumpu Oyj
LCC0593	549300R0VN9C371W0E07			FI0009014575	OTE1V FH EQUITY	Outotec Oyj

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010	020	030	040	050	060	070
LCC0594	743700X6KUJ0Z8GJIF03					POHJOLAN VOIMA OY
LCC0595	743700CIR72J2LJZO637					Ramirent Oyj
LCC0596	743700XJC24THUPK0S03			FI0009007694	SAA1V FH EQUITY	Sanoma Oyj
LCC0597	743700IFQI6W89M1IY95					STOCKMANN OYJ ABP
LCC0598	7437000ZP669LKUTZ738				STERV FH EQUITY	Stora Enso Oyj
LCC0599	743700LQ48IZBTZN4S52		0196656-0	XS1043513529		Teollisuuden Voima Oyj(TVO)
LCC0600	743700PKLY067IZIF588					Tikkurila Oyj
LCC0601	213800EC6PW5VU4J9U64			FI0009005987	UPM1V FH EQUITY	UPM-Kymmene Oyj
LCC0602	743700G7A9J1PHM3X223			FI0009003727	WRT1V FH EQUITY	Wärtsilä Oyj Abp
LCC0603	549300TLDC3IQX97WU26					Wihuri Packaging Oy
LCC0604	529900M13GM4VSTE6W80					YIT Oyj
LCC0605	969500QZC2Q0TK11NV07				AC FP EQUITY	Accor SA
LCC0606	969500PJMBSFHYC37989				ADP FP Equity	Aeroports de Paris S.A. (ADP)
LCC0607	969500AQW31GYO8JZD66			FR0000031122		AIR FRANCE -KLM
LCC0608	969500MMPQVHK671GT54				AI FP EQUITY	Air Liquide SA
LCC0609	969500RAZNDFVFATTJ14					ALCATEL LUCENT INTERNATIONAL
LCC0610	969500CCRD8GYWLG6R54		542019096	FR0000130007	ALU FP EQUITY	Alcatel Lucent S.A.
LCC0611	969500TZFFAS8XMVPQ44				ALALF UV Equity	ALCATEL-LUCENT SA

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LCC0612	549300W64S5Q0I46LK20					ALSTOM HOLDINGS SA
LCC0613	96950032TUYMW11FB530				ALO FP EQUITY	Alstom SA
LCC0614	9695007B0RXQCHHTGR34		305207169		AREVA FP EQUITY	AREVA NC
LCC0615	96950026BLIV09FMSM49				AKE FP EQUITY	Arkema Group SA
LCC0616					ATO FP EQUITY	Atos Origin SA
LCC0617	213800U12KWYZEECZ934		572139996		ASF FP EQUITY	AUTOROUTES DU SUD DE LA FRANCE SA
LCC0618	9695002SV2VP9CU42826				ARR FP EQUITY	Autoroutes Paris-Rhin-Rhone SA [APRR]
LCC0619	F5WCUMTUM4RKZ1MAIE39					AXA SA
LCC0620	969500MOCLNQFNZN0D63		572015246		EN LI Equity	BOUYGUES SA
LCC0621	96950077L0TN7BAROX36				CAP FP EQUITY	Cap Gemini Sogeti SA
LCC0622	549300B8P6MUJ1YWTS08				CA FP EQUITY	Carrefour SA
LCC0623	969500VHL8F83GBL6L29		554501171	FR0000125585	CO FP EQUITY	CASINO GUICHARD — PERRACHON
LCC0624	9695001K81BDUET02H66				CGM FP EQUITY	Cegedim SA
LCC0625	969500FCVQ5SLAAUJV59				GA S1 Equity	CGG
LCC0626	969500WESYQMQ1F2C272					CHRISTIAN DIOR
LCC0627	969500BZJ49IICIBZZ08					CMA CGM S.A.
LCC0628	969500QKVPV2H8UXM738				CNP FP Equity	CNP Assurances

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010	020	030	040	050	060	070
LCC0629	213800CP8292W9E8LJ69		552115891		DG FP Equity	Cofiroute
LCC0630	969500DZBBMYHB8NAM93		552025314	FR0000121634	RE FP EQUITY	COLAS SA
LCC0631	NFONVGN05Z0FMN5PEC35				SGO FP EQUITY	Compagnie de Saint-Gobain SA
LCC0632	549300SOSI58J6VIW052				ML FP EQUITY	Compagnie Generale des Etablissements Michelin SCA [CGEM]
LCC0633	969500D8BWYH453FLN28					CRISTAL UNION
LCC0634	85OKW2SW05RZFQS1W718				JJ FP EQUITY	Crown European Holdings SA
LCC0635	969500H6VMRN7AY1ZU14		441133808		85117Z FP EQUITY	DCNS
LCC0636	9695006LOD5B2D7Y0N70				EDEN FP Equity	Edenred S.A.
LCC0637				FR0000130452	FGR FP EQUITY	Eiffage SA
LCC0638	549300X3UK4GG3FNMO06			FR0010242511	EDF FP EQUITY	Electricite de France SA [EDF]
LCC0639	9695001HM585I0NEI780		380543678			Elior
LCC0640	549300LUH78PG2MP6N64					Eramet SA
LCC0641	549300M3VH1A3ER1TB49		712049618	FR0000121667	EI FP EQUITY	ESSILOR INTERNATIONAL
LCC0642	529900HC20ELW4B6XI30					Euler Hermes France
LCC0643	52990087UKA0U2TO8412		352383715		117052Z FP EQUITY	EUROCOPTER SAS
LCC0644	MINO79WLOO247M1IL051				EAD FP Equity	European Aeronautic Defence & Space Co NV [EADS]
LCC0645	549300MCOOY1V7P2PG30				ETL FP Equity	Eutelsat S.A.

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010	020	030	040	050	060	070
LCC0646	969500WASBF8AZP8TC02		323288563	FR0000053142	LEY FP EQUITY	FAIVELEY TRANSPORT
LCC0647	969500F0VMZLK2IULV85			FR0000121147	EO FP EQUITY	Faurecia S.A.
LCC0648	969500UPKU9VF8XAEU18		775625767		1044Q FP EQUITY	FINANCIERE AGACHE SA
LCC0649	969500P8M3W2XX376054					Fonciere des Regions
LCC0650	969500MCOONR8990S771				FTE FP EQUITY	France Telecom SA / Orange SA
LCC0651	5493005GNGE7UFJCIL03				FBEL FP EQUITY	Fromageries Bel SA
LCC0652	969500YWO65OHPVAHN71					GALERIES LAFAYETTE
LCC0653	LAXUQCHT4FH58LRZDY46			FR0010208488	GSZ FP EQUITY	GDF Suez SA
LCC0654	5299007I0OJCYZX6IL07					GEA Batignolles Technologies Thermiques SAS
LCC0655	9695003E4MMA10IBTR26		592014476			Gecina
LCC0656	9695004TMMZ3JBKJO332		377791967		UG FP Equity	GIE PSA Tresorerie
LCC0657	969500ASEC557H5A4F22		476180625			Groupe Auchan S.A.
LCC0658	969500KMUQ2B6CBAF162				BN FP EQUITY	Groupe Danone SA
LCC0659	969500O3KMCBQT8KGK58					Groupe Soufflet SA
LCC0660	969500FY5T5MLH4G9A95				RIA FP EQUITY	Groupe Steria SCA
LCC0661	969500LYSYS0E800SQ95		408168003			Holding Bercy Investissement SCA
LCC0662	969500I3QVK40XEORU25		495137077			HOLDING D'INFRASTRUCTURES DES METIERS DE L'ENVIRONNEMENT

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010	020	030	040	050	060	070
LCC0663	969500UDH342QLTE1M42		582074944	FR0000035081	ICAD FP EQUITY	ICADE
LCC0664	969500FZ9BTRZS3JNB97		342376332	FR0004035913	ILD FP EQUITY	ILIAD
LCC0665	54930075MZSSIB2TGC64		449354224	FR0000120859	NK FP EQUITY	IMERYS S.A.
LCC0666	9695002OY2X35E9X8W87					Ipsos SA
LCC0667	549300ORN5E1P46ATH26		440413730		IT IM Equity	Italcementi Finance S.A.
LCC0668	9695009KV7AFPDEI5S30				DEC FP EQUITY	JCDecaux SA
LCC0669	549300VGEJKB7SVUZR78		552075020		PP IM Equity	Kering S.A.
LCC0670	969500PB4U31KEFHZ621		780152914			Klepierre S.A.
LCC0671	969500L0T16HX3R78P61					La Mondiale
LCC0672	9695000YG7TR7PAP0L59				222691Z FP EQUITY	La Poste [France]
LCC0673	969500O558W10MK2JF76					Labco SA
LCC0674	549300DNNL29KCEPRZ85			FR0000120537	LG FP EQUITY	Lafarge SA
LCC0675	969500VX2NV2AQQ65G45				MMB FP EQUITY	Lagardere SCA
LCC0676	969500TJLHIZLFRWEQ48			FR0010307819	LR FP EQUITY	Legrand
LCC0677	969500C0B8YR7HT3OM14				221202Z FP EQUITY	Limagrain SA
LCC0678	529900JI1GG6F7RKVI53			FR0000120321	OR FP EQUITY	L'Oréal
LCC0679	IOG4E947OATN0KJYSD45				MC FP EQUITY	LVMH Moet Hennessy Louis Vuitton SA
LCC0680					MDCA FP EQUITY	Medica France SA

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LCC0681	969500081CGAXB7YS433		424064707			Mercialys
LCC0682	969500DZ56QVIKRIU954					Monoprix SA
LCC0683	96950015FU78G84UIV14				NEX FP EQUITY	Nexans SA
LCC0684	549300DMQNOND6LEVJ13					Novacap SA
LCC0685	969500CDLQKYAR1PT761					NutriXo SA
LCC0686	969500SHDTSMKBXKKO85					Oberthur Technologies S.A.
LCC0687	52990097YFPX9J0H5D87			FR0000120693	RI FP EQUITY	PERNOD RICARD S.A.
LCC0688	969500TZ5950IT5FPQ42				UG FP EQUITY	Peugeot SA
LCC0689	969500C0PA29TV19CT55				221410Z FP EQUITY	Picard Surgeles SA
LCC0690					PP FP EQUITY	Pinault Printemps Redoute SA [PPR]
LCC0691	2138004KW8BV57III342			FR0000130577	PUB FP EQUITY	Publicis Groupe SA
LCC0692	969500AI7V5V0J9TOU58				RAL FP EQUITY	Rallye SA
LCC0693	5493004V6A3Z027YT216				RCO FP Equity	Remy Cointreau S.A.
LCC0694	969500F7JLTX36OUI695			FR0000131906	RNO FP EQUITY	RENAULT S.A.
LCC0695	969500VZN4KDEZ14C105		412280737		224063Z FP EQUITY	RESEAU FERRE DE FRANCE
LCC0696	969500N6AVPA51648T62				RXL FP Equity	Rexel SA
LCC0697	969500FO141C5967KC72					Roquette Freres
LCC0698	969500JRJW0K2ET1UP76		444619258		226514Z FP EQUITY	RTE EDF TRANSPORT SA

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LCC0699	969500UIC89GT3UL7L24				SAF FP EQUITY	Safran SA
LCC0700	549300E9PC51EN656011		395030844		SAN FP Equity	SANOFI S.A.
LCC0701	969500A1YF1XUYYXS284				SU FP EQUITY	Schneider Electric SA
LCC0702	96950056ULJ4JI7V3752				SCR FP Equity	SCOR SE
LCC0703	969500WP61NBK098AC47				SK FP EQUITY	SEB SA
LCC0704	969500KDAUM9TYWQTR36		470801168		286575Z FP EQUITY	SOC NATIONALE IMMOBILIERE
LCC0705	969500LCBOG12HXPYM84				SW FP EQUITY	Sodexho Alliance SA [Sodexo]
LCC0706	9695005U38X1SF184325		552028425		QS3 GF Equity	Solocal Group
LCC0707	969500VEVOWR22R2YR86				9876578Z FP Equity	Sonepar SA
LCC0708	969500A4MXJ3ESPHK698		552049447		224507Z FP EQUITY	STE NATIONALE DES CHEMINS DE FER FRANCAIS
LCC0709	9695001UJ7FMZ37G6N39		572119550		593377Z FP EQUITY	SUCRES ET DENREES
LCC0710	9695002EVBYM5B2OIP31				4699377Z FP Equity	Tarkett SAS
LCC0711	969500NQMNC0PVUY8V74				TEC FP EQUITY	Technip SA
LCC0712	529900FNDVTQJOVVPZ19				HO FP EQUITY	Thales SA
LCC0713			542051180	FR0000120271	FP FP EQUITY	TOTAL SA
LCC0714	969500BWNQ1B0PI06I59		492520333			Tyrol Acquisition 2 SAS
LCC0715	969500SHQITWXSIS7N89		682024096	FR0000124711	UL NA EQUITY	UNIBAIL RODAMCO SE
LCC0716	5493006IH2N2WMIBB742				FR FP Equity	Valeo S.A.

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010	020	030	040	050	060	070
LCC0717	969500P2Q1B47H4MCJ34				VK FP EQUITY	Vallourec SA
LCC0718	969500LENY69X51OOT31				VIE FP EQUITY	Veolia Environnement SA
LCC0719	9695009YI1863TOVDP79					Vicat SA
LCC0720	213800WFQ334R8UXUG83				DG FP EQUITY	Vinci SA
LCC0721	969500FU4DRAEVJW7U54				VIV FP EQUITY	Vivendi SA
LCC0722	969500M98ZMIZYJD5O34		572174035		MF FP Equity	Wendel
LCC0723	969500SFFMSIHH11UO32				ZC FP EQUITY	Zodiac Aerospace SA
LCC0724	549300MJIRPTCHAYW359		7847174			ABP Finance Plc
LCC0725	213800B4XZJ3ZDM7CL47				AFR LN Equity	Afren plc
LCC0726	2138003R7TGCSVF27H47		SC177553	GB00B4WQ2Z29	AGK LN Equity	AGGREKO PLC
LCC0727	213800HPMHRN3PT62M97		06279732		0807384D LN EQUITY	AIRTANKER FINANCE LIMITED
LCC0728	DTA07N5U5HK2KC1SCM04		01675285	GB0000282623		AMEC Foster Wheeler plc
LCC0729	2Y33NQ5FPI8PR8L9QX13		2854310		AML LN Equity	Amlin PLC
LCC0730	213800DL377MH46PDY63		4330322			Anglian Water Services Financing Plc
LCC0731	549300S9XF92D1X8ME43		3564138	GB00B1XZS820	AAL LN EQUITY	Anglo American Plc.
LCC0732	VVT2B79I2Z4U3R6BY589		7876075		AON UN Equity	Aon plc
LCC0733				GB00B15Y0C52		AP ALTERNAT ASSETS
LCC0734	549300F4RYR1DNTO2O39		6137924			Arqiva Financing No. 1 Limited

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010	020	030	040	050	060	070
LCC0735	GBQKSY6W7G0OHCQ8OQ72		293262		ABF LN Equity	Associated British Foods PLC
LCC0736	PY6ZZQWO2IZFZC3IOL08		2723534		ZEG GY Equity	AstraZeneca PLC
LCC0737	YF0Y5B0IB8SM0ZFG9G81		2468686		AV/ LN EQUITY	Aviva Plc
LCC0738	213800TSKOLX4EU6L377		02342138	GB0009697037	BAB LN Equity	Babcock International Group Plc
LCC0739	8SVCSVKSGDWMW2QHOH83		1470151		BA/ LN EQUITY	BAE Systems Plc
LCC0740	CT4UIJ3TUKGYYHMENQ17		395826	GB0000961622	BBY LN EQUITY	Balfour Beatty plc
LCC0741	2138006R85VEOF5YNK29		604574		BDEV LN EQUITY	Barratt Developments Plc
LCC0742	2138001T2QEV5RXMFI32		00053688	GB00B1FP8915	BBA LN Equity	BBA AVIATION PLC
LCC0743			1480047		BRSN LN Equity	Berendsen Plc [ex-Davis Service Group Plc]
LCC0744					0134146D LN Equity	Best Buy Europe Distributions Ltd
LCC0745	V1LV067AJN766PCJIG11		3763515		BG/ LN Equity	BG Energy Holdings Ltd
LCC0746	549300C116EOWV835768		3196209		BLT LN Equity	BHP Billiton Plc
LCC0747	VK07P8T49UYFO085O712		3114356		BMW HB Equity	BMW (UK) Capital plc
LCC0748	213800V93QFW53NB7Y29		1036959			Bodycote International Limited
LCC0749	213800TGK6XXFA2TBO31		3558065			Boparan Holdings Limited
LCC0750	213800M11ELCLQ8VF938		4011660			Bourne Leisure Ltd
LCC0751	549300ZPID4GQRDWI318	1104733-9	HRB113611		BP/ LN EQUITY	BP Europa SE
LCC0752	G1KG0OQD10NOMCMLDZ35		00542515		BP/ LN EQUITY	BP INTERNATIONAL LTD

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010	020	030	040	050	060	070
LCC0753	213800MBRRUVQIONAN53		4578621		BXB AT Equity	Brambles Finance plc
LCC0754	549300136VSBKI0Q8750		5262170			Brenntag UK Limited
LCC0755	375X9PSJLLOV7F21O626		01777777		IAG LN EQUITY	BRITISH AIRWAYS PLC
LCC0756	2138001S874P3WKNCV04		3407696		BATS LN EQUITY	British American Tobacco Plc
LCC0757	5493000IBP32UQZ0KL24		RC000057			British Broadcasting Corporation
LCC0758	RV5B68J2GV3QGMRPW209		621920			British Land Company PLC (The)
LCC0759	2138003TS48MQKF4BZ29		9256967		BSY LN EQUITY	British Sky Broadcasting Group Limited
LCC0760	549300OWFMSO9NYV4H90		01800000		BT/A LN EQUITY	BRITISH TELECOMMUNICATIONS PLC
LCC0761	635400L3NVMYD4BVCI53		5604923		BVIC LN Equity	Britvic PLC
LCC0762			358948	GB00B0744B38	BNZL LN EQUITY	BUNZL PLC
LCC0763	ZIMCVQHUFZ8GVHENP290		2779134			Bupa Finance plc
LCC0764	213800J3MPR8KO94D535		3458224		BRBY LN Equity	Burberry Group Plc
LCC0765	213800UL7Z7B6GLBZ213		3314066			C&J Clark Ltd
LCC0766	CMIGEWPLHL4M7ZV0IZ88		2081330		CPI LN EQUITY	Capita Plc
LCC0767	6SNZTEXLR1M5211YYB89				CLLN LN EQUITY	Carillion Group Plc
LCC0768	4DR1VPDQMHD3N3QW8W95		4039524		CCL LN EQUITY	Carnival Plc
LCC0769	2138001E12GWLLDQQF16		7105905		CPW LN Equity	DIXONS CARPHONE PLC
LCC0770	E26EDV109X6EEPBKVH76		3033654	GB00B033F229	CNA LN EQUITY	CENTRICA PLC

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010	020	030	040	050	060	070
LCC0771	549300IF6EUDVXYQI061		5900853			CEVA Group plc
LCC0772	213800U9A54VQJ5P2J41		86662		CHG LN Equity	Chemring Group Plc
LCC0773	213800J2J3TOOI176M73		5212407		CINE LN Equity	CINEWORLD GROUP PLC
LCC0774	213800A41R9NL49E5632		00030470	GB00B07KD360	COB LN Equity	COBHAM PLC
LCC0775	2138008M6MH9OZ6U2T68		4083914		CPG LN EQUITY	Compass Group Plc
LCC0776	6354003CVDDPNXREIR29		FC031117			CPUK Finance Limited
LCC0777	4OFD47D73QFJ1T1MOF29		184594		DMGT LN Equity	Daily Mail and General Trust Plc
LCC0778	213800NPR9YDSBO86U08		03162897	GB0002502812		DAIRY CREST GROUP PLC
LCC0779	5493007MMUEIF4NJG110		5448421		DEB LN EQUITY	Debenhams Plc
LCC0780	213800J4UVB5OWG8VX82		3369634		DPH LN Equity	Dechra Pharmaceuticals PLC
LCC0781	213800BXKQ9KZNUR1M61		1819699			Derwent London PLC
LCC0782	213800ZVIELEA55JMJ32		23307		DGE FP Equity	Diageo plc
LCC0783	2138005HMFMTYXNEEX13		SC000750			DIAGEO SCOTLAND LIMITED
LCC0784	5299004HGJWHJ71M5T77		5671205			DNL UK LTD
LCC0785	2138001GRMZ39JRSE316		01363137	GB0002748050	DNO LN Equity	DOMINO PRINTING SCIENCES PLC
LCC0786	39RSBE4RCI4M15BLWH36		1377658		SMDS LN EQUITY	DS Smith Plc
LCC0787	2138001LSWETH5TDQG53		2366777			DWR Cymru Cyfyngedig
LCC0788	213800U5R8Q5KGM2KU56		2366906			Eastern Power Networks plc

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010	020	030	040	050	060	070
LCC0789	549300XUUK1H52EDCK10					EDC Finance Limited
LCC0790	549300ZM2QCFG22BOJ03		2366949			Electricity North West Limited
LCC0791	549300KVXDURRKVW7R37		647788		ECM LN EQUITY	Electrocomponents Plc
LCC0792	2138008LJU6WFQWOXJ73		7140891		ENQ LN Equity	EnQuest plc
LCC0793	7N0UJMJLXD0MDT5D5086		7023598			Ensco plc
LCC0794	549300V1O67HJV48FS61		6845434			ENW Finance plc
LCC0795	5493007MOZNA03BVNE96		5444653		ESNT LN Equity	ESSENTRA PLC
LCC0796	21380023G8LF55V46281		02954623	0		EUROPEAN METAL RECYCLING LIMITED
LCC0797	213800SVCZ6YZ8YJI569		2462001		4379945Z LN Equity	Eurostar International Ltd
LCC0798	5493002X7O83FCJVYO69		7329930			Eversholt Funding Plc
LCC0799	JPO68XMABX4DR21BNE65		8263590		0274811Z LN Equity	Everything Everywhere Ltd
LCC0800	54930080DFVZ551GGT17				EVR LN EQUITY	Evraz Group S.A.
LCC0801	635400RXXHHYT1JTSZ26		653331			EXPERIAN PLC
LCC0802	213800JLG5TPE3RBYG56		4094619			FIRST CHOICE HOLIDAYS FINANCE LIMITED
LCC0803	549300DEJZCPWA4HKM93		SC157176		FGP LN EQUITY	First Group Plc
LCC0804	549300JXWH1UV5J0XV81		6344120		FRES LN Equity	Fresnillo plc
LCC0805	213800WTATMITUGXJQ69		FC031364			Friends Life Group PLC

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010	020	030	040	050	060	070
LCC0806	549300L3KWKK8X35QR12		4992207		GFS LN EQUITY	G4S Plc
LCC0807	213800OOHUV3HHP46A02		00836539	GB00B3Y2J508	GFRD LN Equity	GALLIFORD TRY PLC
LCC0808	213800E8KX2VV9YDY362		1991018			Gatwick Airport Ltd
LCC0809	549300IK25CZHKVLAL89		03768267		1844538Z LN EQUITY	Gazprom Marketing and Trading Limited
LCC0810	5493007Q8VD7Q3ZYZS59		2258699		GS7 GY Equity	GlaxoSmithKline Capital PLC
LCC0811			3888792	GB0009252882	GSK LN EQUITY	GlaxoSmithKline plc
LCC0812	213800N9W2D8A4GJGR36		04542769		2006623Z LN EQUITY	GLENCORE ENERGY UK LTD
LCC0813	213800QIJMYMW6TSBG41		5333192		GNK LN Equity	Greene King Finance Plc
LCC0814	213800R9N5F2WRMGTR50		24511		GNK LN EQUITY	Greene King Plc
LCC0815	213800U8JEPF65PSKU22		6143540			GUARDIAN DIGITAL COMMUNICATIONS LIMITED
LCC0816	2138007FRGLUR9KGBT40		00040932	GB0004052071	HLMA LN Equity	HALMA PLC
LCC0817	213800G1C9KKVVDN1A60		360632	GB0004065016	HMSO LN EQUITY	Hammerson PLC
LCC0818	529900N6RQR0PX7ZTR62		4626078		HEI GY Equity	Hanson Limited
LCC0819	213800QC8AWD4BO8TH08		2150950		HAS LN Equity	Hays PLC
LCC0820	549300J5R8AWMHPE7O05		1991017			Heathrow Airport Limited
LCC0821	7TI96JO3DYEIQWZ7Z726		99529			Heathrow Funding Limited
LCC0822	213800YRHAPNN54BKN78		5863533	GB00B19NKB76	HOME LN EQUITY	HOME RETAIL GROUP PLC
LCC0823	213800UTXVFRH9XBL453		7939278			Iceland Acquico Limited

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010	020	030	040	050	060	070
LCC0824	213800FGWQXPVI86SE26		5879252			Iglo Foods MidCo Limited
LCC0825			3236483	GB0004544929	IMT LN EQUITY	Imperial Tobacco Group Plc
LCC0826	2138002D68XDR4LZCG32		7084307			Ineos Finance plc
LCC0827			5134420		IHG LN EQUITY	Intercontinental Hotels Group Plc
LCC0828	549300OGASR5WRKJ8R68		2234775			INTERMEDIATE CAPITAL GROUP PLC
LCC0829				GB00B19DVX61	ISYS LN EQUITY	Invensys plc
LCC0830	ZLECI7ED2QMWFGYCXZ59		4967001		ITV LN Equity	ITV plc
LCC0831	213800VGZAAJIKJ9Y484		185647		SBRY LN EQUITY	J Sainsbury Plc
LCC0832	529900RRNKUM3INJGF98		KvK 34233247 0000		JBH LN EQUITY	JAB Holdings B.V.
LCC0833	213800CHWARFAAN7UB85		1709784		JDW LN EQUITY	JD Wetherspoon Plc
LCC0834	5493008LNN1X4R79PJ89		SC034970	GB0005790059		JOHN MENZIES PLC
LCC0835	549300PLYY6I10B6S323		SC036219	GB00B5N0P849	WG/ LN Equity	JOHN WOOD GROUP PLC
LCC0836	2138001AVBSD1HSC6Z10		33774	GB0004764071	JMAT LN EQUITY	JOHNSON MATTHEY PLC
LCC0837	213800JFIBCR4LGUA242		SC015382	GB0004769682		JOHNSTON PRESS PLC
LCC0838			06467400		KAZ LN EQUITY	KAZ MINERALS FINANCE PLC
LCC0839	2138002RKCU2OM4Y7O48		02708030	GB0004915632	KIE LN Equity	KIER GROUP PLC
LCC0840	213800KBMEV7I92FY281		1664812		KGF LN EQUITY	Kingfisher Plc
LCC0841	213800QOWHF5R9VLL274		1429533		LAD LN Equity	Ladbrokes plc

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010	020	030	040	050	060	070
LCC0842	213800JH9QQWHLO99821		1417162		LGEN LN Equity	Legal & General Group PLC
LCC0843	549300BSGXG3QLIQYT84		8379990			Liberty Global plc
LCC0844	213800JDI3GTKPG4XI38		3929195			London Power Networks plc
LCC0845	213800QAUUUP6I445N30		05369106	GB00B0SWJX34	LSE LN Equity	LONDON STOCK EXCHANGE GROUP PLC
LCC0846	213800JP7STUK5WKRE92		1000608		MMC LN Equity	MANAGEMENT CONSULTING GROUP PLC
LCC0847	213800IU37OVVT5ZXP41		8338561			Manchester Airport Group Funding PLC
LCC0848	213800CN1RI3UCIZWB95		214436		MKS LN EQUITY	Marks & Spencer Plc
LCC0849	213800HQB746UJ9UWM15		5135049		MARS LN Equity	Marston's Issuer PLC
LCC0850	213800Q6RP3ZJ2CZR962		31461			Marston's PLC
LCC0851	549300QSUNKAEBMYIR16		2798634			McBride plc
LCC0852	YMFO3TKB4UAWQTDZJJ31		432989		MGGT LN Equity	Meggitt Plc
LCC0853	213800E7QA1U8BF34219		4778667		MAB LN Equity	Mitchells & Butlers Finance Plc
LCC0854	213800LOZA69QFDC9N34		6209386	GB00B1CRLC47	MNDI LN EQUITY	Mondi Plc
LCC0855	4PQUHN3JPFGFNF3BB653		2068222			Morgan Stanley & Co. International plc
LCC0856	213800A8IQEMY8PA5X34		2590560		NEX LN Equity	National Express Group Plc
LCC0857	8R95QZMKZLJX5Q2XR704		4031152		NGG LN EQUITY	National Grid Plc
LCC0858	213800H88F5EE4B1D697		5090412			Network Rail Infrastructure Finance PLC

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010	020	030	040	050	060	070
LCC0859	213800UGAULQ1FVD4B35		1618428			NEW LOOK RETAILERS LIMITED
LCC0860	213800WQD8ECPZP9PH98		4412362		NXT LN EQUITY	Next Plc
LCC0861	549300JIM3ERGZFGGL27		6428375			North West Electricity Networks Limited
LCC0862	635400GPHRFKZQIBUK45		NI026892			Northern Ireland Electricity Limited
LCC0863	213800B3ZUTDOZYVJB41		53171		NTG LN EQUITY	Northgate Plc
LCC0864	213800PWPM9HZIEEO670		2366703			Northumbrian Water Limited
LCC0865	213800WWVCAPAMOZ1M98		5584873			NSG UK Enterprises Limited
LCC0866					2158036Z LN EQUITY	Omnicom Financial Services Limited
LCC0867	213800G8P2ULTOP62Q95		5915896			Osprey Acquisitions Limited
LCC0868	213800J364EZD6UCE231		00775598	GB0006650450	OXIG LN Equity	OXFORD INSTRUMENTS PLC
LCC0869	213800NL5NLBY6YIBI88		2019023		6752 JT Equity	Panasonic Finance (Europe) plc
LCC0870	2138004JBXWWJKIURC57		53723		PSON LN EQUITY	Pearson Plc
LCC0871			2304195		PDG LN EQUITY	Pendragon Plc
LCC0872	213800V1CCTS41GWH423		02366640	GB00B18V8630		PENNON GROUP PLC
LCC0873			1818486		PSN LN EQUITY	Persimmon Plc
LCC0874	549300OPFWKTD6BUFP71		4267536		PPL UN Equity	PPL UK DISTRIBUTION HOLDINGS LIMITED
LCC0875	213800U93SZC44VXN635		00668987	GB00B1Z4ST84	PFG LN Equity	PROVIDENT FINANCIAL PLC
LCC0876	XB3CXKKKED7OMV80FY35		00019457	GB00B19Z1432	PZC LN Equity	PZ CUSSONS PLC

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010	020	030	040	050	060	070
LCC0877	213800791EF5XP7WW494		2641728		QBE AT Equity	QBE European Operations PLC
LCC0878	213800NRSZ1N2Y6LEX44		5777981			R&R Ice Cream plc
LCC0879	5493003JFSMOJG48V108		6270876		RB/ LN Equity	Reckitt Benckiser Group Plc
LCC0880	549300WSX3VBUFFJOO66		2746616			Relx Group Plc
LCC0881	549300VN4WV7Z6T14K68		5393279		RTO LN EQUITY	Rentokil Initial Plc
LCC0882	549300JJKH86IWQ78005		191285		REX LN EQUITY	Rexam Plc
LCC0883	2138009113L7IDGEM175		358901		RIO LN Equity	Rio Tinto Finance plc
LCC0884	X57JK1U580XATGR67572		1003142		RR/ LN EQUITY	Rolls-Royce Plc
LCC0885	213800ANK59AYB612F23		93792		RSA LN Equity	Royal & Sun Alliance Insurance PLC
LCC0886	213800JQB9FWF5SD6F42		4138203			ROYAL MAIL GROUP LTD
LCC0887			2578443		RPC LN EQUITY	RPC Group
LCC0888	549300HOGQ7E0TY86138		2339826		RSA LN Equity	RSA Insurance Group PLC
LCC0889	Y4DQT2X5DDRE70QFR206		3528416		SAB LN EQUITY	SABMiller Plc
LCC0890	549300Y7M5CC1U5DBX07		SC264065			Scotland Gas Networks plc
LCC0891	549300KI75VYLLMSK856		SC117119		SSE LN EQUITY	SSE Plc
LCC0892	213800X1T29YFAYMPC26		SC144517		AGN NA Equity	Scottish Equitable PLC
LCC0893	21380085VKJ5NICZBA52		SC193794		IBE SQ Equity	Scottish Power Limited
LCC0894	549300WPVG0TZSPBYR76		SC199549		LLOY LN Equity	Scottish Widows PLC

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010	020	030	040	050	060	070
LCC0895	213800XC35KGM9NFC641		167591			SEGRO PLC
LCC0896	549300PT2CIHYN5GWJ21		02048608	GB0007973794		SERCO GROUP PLC
LCC0897	213800RPBXRETY4A4C59		2366619		SVT LN EQUITY	Severn Trent Plc
LCC0898	213800CNEIDZBL17KU22		SC077438		SKS LN EQUITY	Shanks Group Plc
LCC0899	213800VDC1BKJEZ8PV53		00998314	GB0008025412	SHI LN Equity	SIG PLC
LCC0900	213800ZTMDN8S67S1H61		00324357	GB0009223206	SN/ LN Equity	SMITH & NEPHEW PLC
LCC0901	213800MJL6IPZS3ASA11		137013		SMIN LN EQUITY	Smiths Group Plc
LCC0902	AJOW550HA7E8YNKF5D89		4120046		6758 JT Equity	Sony Global Treasury Services PLC
LCC0903	213800H7NWVLCWAVKA15		3043097			South Eastern Power Networks plc
LCC0904	213800YQRUOQE9HPX193		4295398			South Staffordshire PLC
LCC0905	213800FR2VAOKRYRHX45		2366665			South West Water Limited
LCC0906	549300SR1GYYNBZQGX56		4094290		SSE LN Equity	Southern Electric Power Distribution PLC
LCC0907	549300SPX8573VZ2SK79		5167021			Southern Gas Networks plc
LCC0908	213800NCZLJFDE8Y8D88		7581353			Southern Water (Greensands) Financing plc
LCC0909	213800Z4CO2CZO3M3T10		02025003	GB0003308607	SXS LN Equity	SPECTRIS PLC
LCC0910	4L663LRNTBQ008OK2N07		SC100764		SGC LN Equity	Stagecoach Group plc
LCC0911	0TMBS544NMO7GLCE7H90		SC286832		SL/ LN Equity	Standard Life PLC
LCC0912	549300GUNF6FFGH4LN53		9743802		532183Z LN Equity	Stemcor Holdings Ltd

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LCC0913	213800QHYTM5QRFSEM66		3355631		SYR LN EQUITY	Synergy Health Plc
LCC0914	213800WF53FVDRRHRF44		7105891		TALK LN Equity	TalkTalk Telecom Group Plc
LCC0915	213800TR86P337IE8605		2280000		0469505D LN Equity	Tata Steel UK Ltd
LCC0916	2138008K14474WPKZ244		76535		TATE LN EQUITY	Tate & Lyle Plc
LCC0917	21380089BTRXTD8S3R66		296805		TW/ LN EQUITY	Taylor Wimpey Plc
LCC0918	2138002P5RNKC5W2JZ46		445790	GB0008847096	TSCO LN EQUITY	TESCO PLC
LCC0919	213800JKM5UQHFJOTZ25		2366661			Thames Water Utilities Limited
LCC0920	2138009TF1SYOMQLBJ60		02100855	GB0003753778		THE GO-AHEAD GROUP PLC
LCC0921	213800VZ4671W3DVB860		6575598		TCG LN Equity	Thomas Cook Group Treasury limited
LCC0922	2138003BOFNAAO14YV58		2553288		8766 JT Equity	Tokio Millennium Re (UK) Limited
LCC0923	2138001I27OUBAF22K83		824821		TPK LN Equity	Travis Perkins Plc
LCC0924	213800B6YQZAE8LHAW84		6072876	GB00B1Z7RQ77	TT/ LN EQUITY	TUI TRAVEL Limited
LCC0925	2138003EYHWO75RKS857		3919249	GB0001500809	TLW LN EQUITY	TULLOW OIL PLC
LCC0926	549300MKFYEKVRWML317		41424		ULVR LN Equity	Unilever PLC
LCC0927	213800Y1TEVS8REY1M35		5957557			United Biscuits Holdco Limited
LCC0928	2138008EZCXK4ANQHF89		3207231			United Business Media holdings Limited
LCC0929	213800KYT12UFB2VE455		2366616		UU/ LN Equity	United Utilities PLC
LCC0930	XCJQ23OWIJNLHN7RQC93		1022786		271652Z LN Equity	Urenco Ltd

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010	020	030	040	050	060	070
LCC0931	213800F3BD6N3G6XHU16		251977		CKSN LN Equity	VESUVIUS HOLDINGS LIMITED
LCC0932	213800TB53ELEUKM7Q61		1833679		VOD LN EQUITY	Vodafone Group Plc
LCC0933	549300UPYDURLSSFVL38		9223384			Western Power Distribution Limited
LCC0934	2138006LIAYQKUCYBB20		29423		WTB LN Equity	Whitbread Group PLC
LCC0935			4212563		WMH LN EQUITY	William Hill Plc
LCC0936	213800Z5WTW8QKOHWQ82		04178808	GB0030329360		WINCANTON PLC
LCC0937	213800IN6LSRGTZSOS29		358949		MRW LN Equity	Wm Morrison Supermarkets Plc
LCC0938	549300HTNGX0DU8W1F65		5537577		WPP LN Equity	WPP 2008 Limited
LCC0946	635400LNUHA2LDXXV850				GCC ID Equity	C&C Group PLC
LCC0947	8NUHUXWN9LG4XBGJ7O17		241565		CAT SE Equity	Caterpillar International Finance Limited
LCC0948	635400CHHI1XZLVQH675					Coillte Teoranta
LCC0949	549300MIDJNNTH068E74			IE0001827041	CRH ID EQUITY	CRH Plc
LCC0950	213800UPS1QEE4TD3T45				DCC LN Equity	DCC
LCC0951	635400HRFGVKXFHZ8O77		9401			Dublin Airport Authority PLC
LCC0952	635400UFHDIQCDZ6JK11			IE0003094731	1014Z ID EQUITY	Electricity Supply Board Ltd [ESB]
LCC0953	635400VCPRSU89DLMZ57		480184	XS0856023493		ESB Finance Limited
LCC0954	635400RKRK5EGXSPC782				EXPN LN EQUITY	Experian Finance Plc
LCC0955	635400YN51CDCGBYFZ31					Fyffes plc

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010	020	030	040	050	060	070
LCC0956	5493008VFFOIPWCZJK45			IE0000669501	GLB ID EQUITY	Glanbia Plc
LCC0957	635400BE9SBAG61DJ963				GFTU LN Equity	Grafton Group PLC
LCC0958	6354007LIXWZ5WPPT308		519799		GRF SQ Equity	Grifols World Wide Operations Ltd.
LCC0959	9XTI53MZJ013RO12SX05		2936	IE00B59HWB19		INDEPENDENT NEWS & MEDIA PUBLIC LIMITED COMPANY
LCC0960				IE0004906560	KYG ID EQUITY	Kerry Group Plc
LCC0961	635400HM7V74SUB9OG75					Kingspan Group plc
LCC0962	635400JJOWHIYAJER733					MUSGRAVE GROUP PLC
LCC0963	635400EG4YIJLJMZJ782			IE0002588105	PWL ID Equity	PADDY POWER PLC
LCC0964	635400WKFIPCHCKVW376		104547		RYA ID Equity	Ryanair Holdings PLC
LCC0965	396PBGKP6TE3O062MS44				STX UW Equity	Seagate Technology plc
LCC0966	635400CPLP8H5ITDVT56			IE00B1RR8406	SKG ID EQUITY	SMURFIT KAPPA GROUP PLC
LCC0967	549300INUT2G0ST5K268		327184		TEX UN Equity	Terex International Financial Services Co.
LCC0968	635400K7UEIKHMNKLJ02					Total Produce plc
LCC0969			482042			XL Group PLC
LCC0970	VZVOSGGS8JITR4J7J704					Amtek Auto Ltd
LCC0971	8GRDBX1TJ0PU5NCSHT72		MH008931		BPCL IS Equity	Bharat Petroleum Corporation Limited
LCC0972					BHARTI IN Equity	Bharti Airtel Ltd
LCC0973					IOCL IN Equity	INDIAN OIL CORPN LIMITED

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LCC0974	FMVY1IZCSYXSAFRDIT05				LT IN Equity	Larsen & Toubro Ltd
LCC0975					RCOM IN Equity	Reliance Communications Ltd
LCC0976	5493003UOETFYRONLG31				RIL IN EQUITY	Reliance Industries Ltd
LCC0977	1GZWF073IJTD6XPRUU65					Wipro GE Healthcare Private Limited
LCC0978	213800Z3CFZOLXPJWN61					Landsvirkjun
LCC0979	81560076E3944316DB24	3812211	493995		A2A IM EQUITY	A2A S.P.A.
LCC0980	8156000962B2EB41FE28	5988397	1497770		4525791Z IM EQUITY	ACCIAIERIA ARVEDI S.P.A.
LCC0981	8156004FCECE0879E118	15161747	191346		7570364Z IM EQUITY	ACCIAIERIE VALBRUNA S.P.A.
LCC0982	549300Q3448N041CTH56	11341891	882486	XS0495012428	ACE IM Equity	Acea SpA
LCC0983	8156008183686996C911	25090618	3567090232			ACQUE VERONESI S.C.A R.L.
LCC0984	8156007259ABDEA3F444	15214381	971268			Aeroporti di Roma S.p.A
LCC0985	549300H2RFDYI3YP5R63	13960200	263011		337973Z NA EQUITY	AGUSTAWESTLAND S.P.A.
LCC0986	529900EKXEGSRCGAAC89	14856155	2791070044		4519735Z	ALSTOM FERROVIARIA S.P.A.
LCC0987	ZYXJDNVM2JI3VBM8G556				AMP IM EQUITY	Amplifon SpA
LCC0988	815600B611746717CC98				50098Z IM Equity	Ansaldo Energia SpA
LCC0989	549300FZRH46R7DWAX12	1248024	557390		4472623Z IM EQUITY	ANSALDOBREDA S.P.A.
LCC0990	815600049A1F9AFE6666	4140157	1192794		MN IM EQUITY	ARNOLDO MONDADORI EDITORE SPA
LCC0991	8156000BEB8FC062F442	1020333	120591		2168Z IM EQUITY	ARTSANA — SOCIETA' PER AZIONI

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010	020	030	040	050	060	070
LCC0992	549300X5UKJVE386ZB61	6914312	6204	XS1014759648	ASG GY Equity	Assicurazioni Generali SpA
LCC0993	81560001F41A81948348				AST IM EQUITY	Astaldi SpA
LCC0994	8156008DEC771409C487	18631331	1023691		AU9 GF Equity	Atlantia S.p.A.
LCC0995	5299003D9N2698I3C257	1367700	188902		AGL IM EQUITY	AUTOGRILL S.P.A.
LCC0996	815600149448CEB9B230	19402720	1037417		3653719Z IM EQUITY	AUTOSTRADE PER L' ITALIA S.P.A.
LCC0997		26926563	1057205		3889748Z IM EQUITY	AVIO S.P.A.
LCC0998	529900RRESEDV68K0S54	28770346	235460		BLLA IM EQUITY	BARILLA INIZIATIVE S.R.L.
LCC0999	815600BFEB936DC6ED24				BEN IM EQUITY	Benetton Group SpA
LCC1000	8156004C04255952AB77	1076562	821225		BNS IM EQUITY	BENI STABILI SOCIETA' PER AZIONI SOCIETA' DI INVESTIMENTO IMMOBILIARE QUOTATA
LCC1001	5299003DX5YLKSVJ6K59	2930031	134288		BZU IM Equity	Buzzi Unicem SpA
LCC1002	8156006BEAA911EC0A47	1019726	587878			CANDY SPA
LCC1003	8156008B101B97A43B02	1053555	160498		CEM IM EQUITY	CEMENTIR HOLDING S.P.A.
LCC1004	815600F3213951394367	40014779	2001719			Cerved Group S.p.A.
LCC1005		4544552	8114020152			CLASS EDITORI SPA
LCC1006	8156009034C1A5108284	15716081	61357			Compagnia Valdostana delle Acque Spa (CVA Spa)
LCC1007	815600DBF6DC4BC94832	1061039	260769		0310548D IM EQUITY	CONSERVE ITALIA — CONSORZIO ITALIANO FRA COOPERATIVE AGRICOLE — SOCIETA' COOPERA

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010	020	030	040	050	060	070
LCC1008		8327877	819280157			COOPERATIVA EDIFICATRICE FERRUCCIO DEGRADI
LCC1009	815600A5C1DD6C3A8455	1093853	154950364			CPL CONCORDIA SOCIETA' COOPERATIVA IN FORMA ABBREVIATA CPL CONCORDIA S
LCC1010	81560039BF5C1D8E5A15	2836130	60793		3898658Z IM EQUITY	DALMARE SPA
LCC1011	5493005TWX96RDJ9I655					De Agostini Invest SA
LCC1012	529900WS2E20BA5J4L49	16183303	1698754		EDNR IM EQUITY	EDISON S.P.A.
LCC1013	WOCMU6HCI0OJWNPRZS33				ENEL IM EQUITY	Enel SpA
LCC1014	BUCRF72VH5RBN7X3VL35			IT0003132476	ENI IM EQUITY	ENI S.P.A.
LCC1015	81560081EE079FBED395	19377159	3544950961			ENOVA S.R.L.
LCC1016	549300JJBVOOKOBCTX09	2153515	354265		ERG IM EQUITY	ERG S.P.A.
LCC1017	549300AZQ4Z5UGY0Q555	1002458	91712		EXO IM EQUITY	EXOR S.P.A.
LCC1018	8156004CE82074779D19	13870596	1664630223			FEDRIGONI S.P.A.
LCC1019	549300J4SXC5ALCJM731				1448Z IM Equity	Ferrovie dello Stato SpA
LCC1020	5493004C1SL445NFDR90				F IM EQUITY	Fiat SpA
LCC1021	8156001B8AD051794959					FINAVAL S.P.A.
LCC1022	529900X4EEX1U9LN3U39	1053767	7031		FNC IM EQUITY	FINMECCANICA S.P.A.
LCC1023	815600C3CCA800EF5D96	1134215				FORALL CONFEZIONI S.P.A. IN BREVE= FORALL S.P.A.

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010	020	030	040	050	060	070
LCC1024	815600E12249DD563C29	26650695	1143814			Gamenet S.p.A.
LCC1025	81560098DBDD66154985					GRANDI NAVI VELOCI S.P.A.
LCC1026	8156001250E819E30127				GCN IM EQUITY	Gruppo Coin SpA
LCC1027	8156001294017C870346	11027526	10022100159			GRUPPO FINELCO SPA
LCC1028	8156005113BD16699393	24907200	RM1117269		LTO IX Equity	GTECH S.p.A.
LCC1029		15541251	1638878		4004268Z IM EQUITY	H3G S.P.A
LCC1030	8156009414FD99443B48	3201267	363550		HER IM EQUITY	HERA S.P.A.
LCC1031	815600D86992FDA7B908	1035363	149288		IMA IM EQUITY	I.M.A. INDUSTRIA MACCHINE AUTOMATICHE S.P.A. IN SIGLA IMA S.P.A.
LCC1032	815600A7D7C7A85F8B51	2733792	1168660262			I.R.C.A. S.P.A. INDUSTRIA RESISTENZE CORAZZATE E AFFINI
LCC1033	81560033824BE53C7D28	3585262	1303501215			IMAP EXPORT S.P.A.
LCC1034	549300KTGKED5E25JR59				IND IM EQUITY	Indesit Co SpA
LCC1035	213800M4YYCP6E8YUX94	2714789	2589327			IPLOM S.P.A.
LCC1036	8156001EBD33FD474E60	10431674	281364		IRE IM EQUITY	IREN S.P.A.
LCC1037	8156009D23D0FDC70C93	1007005	50		ITM IM Equity	Italcementi S.p.A.
LCC1038	815600236A6B5AE5B406	26754254	167186			Linea Group Holding S.p.A.
LCC1039	549300I1NMOBS4B1LT88			IT0001479374	LUX IM EQUITY	LUXOTTICA GROUP S.P.A.
LCC1040		7003703	481230266			MANGIAROTTI S.P.A.

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010	020	030	040	050	060	070
LCC1041	815600292DA01BE68971	3755075	152396		3184788Z IM EQUITY	MARCEGAGLIA — S.P.A
LCC1042	815600C8D55034EB5379	3779273	64334			Marcolin SpA
LCC1043	213800DIFN7NR7B97A50	552637	1264109		MS IM EQUITY	Mediaset S.p.A.
LCC1044	PSNL19R2RXX5U3QWHI44	1012492	343508		MB IM Equity	MEDIOBANCA SPA
LCC1045	815600325D15DD92A023	4376875	4846130633			MOBY S.P.A.
LCC1046		1653085	110858		3893422Z IM EQUITY	MONIER S.P.A.
LCC1047	8156003A100E8AB89697	6794759	1865640369			PANARIAGROUP INDUSTRIE CERAMICHE S.P.A.
LCC1048	8156001B96890989C002	23641842	5411110827			PB TANKERS S.P.A.
LCC1049	5493006293RJBDQWJL92	5944540	169833		PMS IM EQUITY	PERMASTEELISA S.P.A.
LCC1050	8156000256C2431C2E92	4495509	134077		PIA IM Equity	Piaggio & C. S.p.A.
LCC1051	815600A0C9AFC1F2A709				PC IM Equity	Pirelli & Co SpA
LCC1052	815600EDDBB07C9BDB90	15591777	2246400218			PODINI HOLDING S.P.A.
LCC1053	815600354DEDBD0BA991	3465665	842633		POST IM EQUITY	POSTE ITALIANE S.P.A.
LCC1054	8156000FE0A2DC5B7852	16232311	1343952		PRP GR EQUITY	PRADA S.P.A.
LCC1055	213800VHJ22UE2BRRZ48	3830970	706270410			PROFILGLASS S.P.A.
LCC1056		23687310	1777895		PRY IM EQUITY	PRYSMIAN S.P.A.
LCC1057	815600B9FC8D18A5D034	1058024	291350635			RA.M.OIL RAFFINERIA MERIDIONALE OLII LUBRIFICANTI

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010	020	030	040	050	060	070
LCC1058	81560086FA79BEDD6B94	13270817				RHIAG — INTER AUTO PARTS ITALIA S.P.A. O, IN FORMA ABBREVIATA, ALTERNA
LCC1059		5012487	8850400154			SACAL — SOCIETA' ALLUMINIO CARISIO — S.P
LCC1060	815600AF08EE2EC2DE92	1035262	8924		226907Z IM EQUITY	SACMI COOPERATIVA MECCANICI IMOLA SOCIETA' COOPERATIVA IN BREVE SACMI IMOLA S.C.
LCC1061	815600FC906D230A1420	16077541	86111		SFL IM Equity	Safilo SpA
LCC1062	549300PHV8MBDHWB8X12	1086637	788744		SPM IM EQUITY	SAIPEM S.P.A.
LCC1063	549300UKR289DF4UXQ47	1013056	525502		SAL	SALINI IMPREGILO S.P.A.
LCC1064		6524595	3957900487			SAMMONTANA — S.P.A.
LCC1065	8156006755200B82EB33	1246827	836320150			SAN CARLO GRUPPO ALIMENTARE S.P.A.
LCC1066	5299005KJSU2AQUJUH84	1066932	49540		SRS IM EQUITY	SARAS S.P.A. O IN FORMA ESTESA SARAS S.P.A. — RAFFINERIE SARDE
LCC1067	815600D2FC31AF713B07	1012950	166476			SNAI SpA
LCC1068	8156002278562044AF79	16067629	1633443		SRG IM Equity	SNAM SpA
LCC1069	EOJCGSUI4NX234BL7V57	14234253	1594238		2091Z IM EQUITY	SORGENIA S.P.A.
LCC1070	815600141CFE5F4C4325	19113128	1016401		4473035Z IM EQUITY	STRADA DEI PARCHI SPA
LCC1071	815600C3438977CBBE37	1038951	68670397			TAMPIERI FINANCIAL GROUP S.P.A.
LCC1072	81560029415DF1381583	1030384	195810262			TECNICA GROUP S.P.A.

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LCC1073	815600AC5599D16D9A40	3335773	574643		MT IM EQUITY	TECNIMONT S.P.A.
LCC1074	549300W384M3RI3VXU42			IT0003497168	TIT IM EQUITY	TELECOM ITALIA S.P.A.
LCC1075	815600CD7323A82E5092	28935694	1763778		2847328Z IM EQUITY	TENOVA S.P.A.
LCC1076		1037712	182850362			TERMOSANITARI CORRADINI — S.P.A.
LCC1077	8156009E94ED54DE7C31				TRN IM Equity	Terna Rete Elettrica Nazionale SpA
LCC1078	549300IN56S27SDGEI85	18659000	1019536		80698Z IM EQUITY	TIRRENO POWER S.P.A.
LCC1079	8156003E86EBA167A868				0946688D IM EQUITY	TotalErg SpA
LCC1080	815600FE9E92D9D6C309	3554534	201271		TFI IM EQUITY	TREVI — FINANZIARIA INDUSTRIALE S.P.A.
LCC1081					4212473Z IM EQUITY	UNIECO SOCIETA' COOPERATIVA
LCC1082	815600B8027C92F0DA07	4257672	1189360066			VIBAC S.P.A.
LCC1083	549300YSFQKM1C0X4E45	11321265	884361		WIND IM EQUITY	WIND TELECOMUNICAZIONI S.P.A.
LCC1084	549300DHPOF90OYYD780				5108 JT Equity	Bridgestone Corporation
LCC1085	549300IZYK3206QECG76				CAT SE Equity	Caterpillar Finance Corporation
LCC1086	549300MIFE1VEW02GY83		0	JP3298600002		COSMO OIL COMPANY LTD
LCC1087	549300T6IPOCDWLKC615				6501 JT Equity	Hitachi, Ltd.
LCC1088	J48DJYXDTLHM30UMYI18				8001 JT Equity	Itochu Corporation
LCC1089	5493004LQ0B4T7QPQV17				6301 JT Equity	Komatsu Ltd.
LCC1090	4P4N3ORD02UGQT1T1W12		0100-01-008776		8002 JT Equity	Marubeni Corporation

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LCC1091	KVIPTY4PULAPGC1VVD26				8058 JP EQUITY	Mitsubishi Corp
LCC1092	5493008VBQD43X8QCS14					Mitsui Life Insurance Company Limited
LCC1093	5493000QYMPFRTEY4K28				6701 JT Equity	NEC Corporation
LCC1094					7201 JP EQUITY	Nissan Motor Co Ltd
LCC1095	5493003BZYYYCDIO0R13				9984 JT Equity	SOFTBANK CORP.
LCC1096	5493004SE33MRLPB1W98				2768 JP EQUITY	Sojitz Corp
LCC1097					6758 JP EQUITY	Sony Corp
LCC1098	V82KK8NH1P0JS71FJC05				8053 JP EQUITY	Sumitomo Corp
LCC1099	54930074QUY8RD0UZM08					Suntory Holdings Limited
LCC1100	549300ZLMVP4X0OGR454				4502 JT Equity	Takeda Pharmaceutical Company Limited
LCC1101	549300LBHTST91VKHO68				6502 JT Equity	Toshiba Corporation
LCC1102	5493006W3QUS5LMH6R84				TOM GY Equity	Toyota Motor Corporation
LCC1103					004020 KS Equity	Hyundai Steel Co
LCC1104					000270 KS Equity	Kia Motors Corp
LCC1105	549300MGHLPT1EFHGF84				2007 HK Equity	Country Garden Holdings Company Limited
LCC1106	549300IHVJRWVT07S523				3333 HK Equity	Evergrande Real Estate Group Limited
LCC1107	5493003DTPH8AMMK4P51				NE UN Equity	Noble Corporation
LCC1108	549300FNENFFSMO3GT38			XS0835890350	XPBR SQ Equity	Petrobras Global Finance B.V.

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010	020	030	040	050	060	070
LCC1109	213800S7DNJQX6LHTQ21		133818917			AB 'Kauno grūdai'
LCC1110				LU1014539529		ALTICE
LCC1111	5493003BU7PAH5RRM092				APAM NA EQUITY	Aperam SA
LCC1112	2EULGUTUI56JI9SAL165				MT LX EQUITY	ArcelorMittal SA [AM]
LCC1113	549300GJ79DYFBBF5T83				0307096D LX EQUITY	Brandbrew S.A.
LCC1114	5493007GVB1I2FDSS786		B0155849		CNHI UN Equity	CNH Industrial Finance Europe S.A.
LCC1115	549300938QUWMPITJ642				COV US EQUITY	Covidien International Finance SA
LCC1116	5299001R2HL1TAFZ8Z20					ENOVOS INTERNATIONAL SA (FORMER SOTEG)
LCC1117			350807947	FR0000038259	ERF FP EQUITY	EUROFINS SCIENTIFIC SE
LCC1118	213800568PRHV2JR9650			XS0357281558	GSPBEX RR Equity	Gaz Capital S.A.
LCC1119	213800WHKNIC1JQQG433				8GC GS Equity	Glencore Finance (Europe) S.A.
LCC1120	8XJ8KF85PBKK1TLMFN29					Intelsat Jackson Holdings S.A.
LCC1121	549300MBM5B61VCW5A23					International Automotive Components Group, S.A.
LCC1122	RUOKPID0PZ0UWJYU9J61				DE UN Equity	John Deere Bank S.A.
LCC1123	529900XUC6PXMN6ABU42				TGH GY Equity	Logwin AG
LCC1124	549300CTHC1CP86P2G96				MIICF PQ Equity	Millicom International Cellular S.A.
LCC1125					0755015D LX EQUITY	NH FINANCE SA

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010	020	030	040	050	060	070
LCC1126	213800IUIRBFRNCYVR24				3900394Z LX Equity	Nizi International SA
LCC1127	549300VEJMMZCY6OBU06				PDSA NS Equity	Pacific Drilling S.A.
LCC1128	529900UUYBCBB7HMVI56					Phoenix PIB Dutch Finance B.V.
LCC1129	549300OZSHE4H5BFQA66					QUILVEST SA
LCC1130	5493000C8J3C3SZYS040				RTL BB Equity	RTL Group S.A.
LCC1131	5493008JPA4HYMH1HX51				SESG FP EQUITY	SES SA
LCC1132	549300CJ7LW6QSGIL444					Swiss Re Europe S.A.
LCC1133	529900BSBZ853DKUP675					TRAXYS SARL
LCC1134	549300RIG2CXWN6IV731					CEMEX S.A.B. de C.V.
LCC1135	5493008KEVFYPMGTXO33				KOFL MM Equity	Coca-Cola FEMSA, S.A.B. de C.V.
LCC1136	5493000XJLJ6C4T0PG82				GRUMAB MM Equity	GRUMA, S.A.B. de C.V.
LCC1137	5493000RIXURZEBFEV60				BIMBOA MM Equity	Grupo Bimbo, S.A.B. de C.V.
LCC1138	549300QOAB2GJSFM0381				1234Z MM Equity	Grupo Petrotemex SA de CV
LCC1139	549300CAZKPF4HKMPX17					PETROLEOS MEXICANOS
LCC1140	549300FW3RGHPHT21D10				ALFAA MM Equity	Sigma Alimentos, S.A. de C.V.
LCC1141	5493000MY3DAIB0BP706		TNE940608HS5	USP9084BAD03	ALFAA MM Equity	Tenedora Nemak, S.A. de C.V.
LCC1142	549300EMP9DT6Q35HZ31			NL0000852564		AALBERTS INDUSTR
LCC1143	549300J93WR5DPG0P466		KVK 33232124		ABB SS Equity	ABB Capital B.V.

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010	020	030	040	050	060	070
LCC1144	5493007WHKI5H75YJ358		KVK 34215458		ABE SQ Equity	Abertis Infraestructuras Finance B.V.
LCC1145	7245007QUMI1FHIQV531		KVK 33235189			Achmea B.V.
LCC1146	724500HIKX3QVUQF9G08		KVK 28080300			Achmea Zorgverzekeringen N.V.
LCC1147	O4QK7KMMK83ITNTHUG69		KVK 27076669	NL0000303709	AGN NA Equity	AEGON N.V.
LCC1148				NL0010672325		AHOLD KON
LCC1149	724500XYIJUGXAA5QD70		KVK 09007809	NL0000009132	AKZA NA EQUITY	Akzo Nobel NV
LCC1150	724500XBZ9QOPTI11U82		KVK 34108286			Alliander N.V.
LCC1151	549300KYQ7B0H0K66406		KVK 33055009		AML LN Equity	Amlin Europe N.V.
LCC1152	724500MCUU6QOFRFEA53		KVK 33256360 0000		792658Z PL EQUITY	AMORIM ENERGIA, BV
LCC1153	7245000UZH70GO047N03			NL0006237562		ARCADIS
LCC1154	7245001I22ND6ZFHX623		KVK 30037466	NL0000334118	ASM NA Equity	ASM International N.V.
LCC1155	724500Y6DUVHQD6OXN27		KVK 17085815	NL0006034001	ASML NA EQUITY	ASML HOLDING N.V.
LCC1156	7245004JOPUJ0OOWTU73		KVK 30031823			ASR Schadeverzekering N.V.
LCC1157	724500XFMNHF1GFPYJ05		KVK 08125298		3324558Z NA Equity	BDR Thermea Group BV
LCC1158	5299006ZHG3IXU0PNJ56		KvK 27106340 0000		1136Z NA EQUITY	BMW Finance N.V.
LCC1159				NL0000852580		BOSKALIS WESTMIN
LCC1160				NL0010776944		BRUNEL INTERNAT
LCC1161	529900AOH3NBA8PZFG65		KvK 32097651 0000		0533866D NA EQUITY	Celesio Finance BV

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LCC1162	549300WGC2HZ5J67V817				CNHI IM Equity	CNH Industrial NV
LCC1163	549300BXVNOCYQ83FU09		KVK 34154633		KO UN Equity	Coca-Cola HBC Finance B.V.
LCC1164				NL0000200384		CORE LABORATORIES
LCC1165	549300UNTCLR21YKLL62		KVK 30073501	NL0000288967		Corio N.V.
LCC1166				NL0009294552		DELTA LLOYD
LCC1167	724500S75737K2SFDA03		KVK 22031457			Delta N.V.
LCC1168	213800N8X49KJRTNDM49		KVK 3419663		DGE FP Equity	Diageo Finance B.V.
LCC1169	529900M7QSB704RUUT95		KVK 34182495		AIR FP Equity	Eads Finance B.V.
LCC1170	724500KRQECMCRGM1971		KVK 14026250			EBN B.V.
LCC1171	5299007L43AQDFOW5739		KvK 34121496 0000		1403Z NA EQUITY	EDP FINANCE BV
LCC1172	724500R5IP6TFKTNRU48		KvK 24306393		2091Z NA Equity	Eneco Holding NV
LCC1173	549300XW2F91G4T4WC42		KVK 34149162		ENL GY Equity	ENEL Investment Holding B.V.
LCC1174	529900011V8VJ3BUKR64		KVK 17115973		RWE GF Equity	Essent N.V.
LCC1175				NL0000288876		EUROCOMMERCIAL
LCC1176				NL0000352565		FUGRO
LCC1177	2138005FTXOJUBQ5J563		KVK 24243533		GAS SQ Equity	Gas Natural Fenosa Finance BV
LCC1178	724500EJ2TDPAITRSJ55		KVK 02089290			GasTerra B.V.
LCC1179				NL0000400653		GEMALTO

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LCC1180	549300L10EVYURBFIH66		KVK 55293980			Global Blue Acquisition B.V.
LCC1181	529900SNLFF5M6HJ1T36		KvK 33286563 0000		1004Z NA EQUITY	Haniel Finance B.V.
LCC1182	724500K5PTPSST86UQ23		KVK 33011433	NL0000009165	HEIA NA Equity	Heineken NV
LCC1183	7245008C9KMJL9P2UI77		KVK 34323653			Hyva Global B.V.
LCC1184	724500CR19MQGFWFBZ64		KvK 34217578 0000		0308206D NA EQUITY	ICL Finance BV
LCC1185	TLLG0UTU6ZHOG003X735					Imperial Mobility Finance B.V.
LCC1186	54930050LBZUR4138I72		KVK 27120438			ING Re (Netherlands) N.V.
LCC1187			KVK 24311905		2872423Z NA Equity	InterGen NV
LCC1188	724500C9GNBV20UYRX36		KVK 35000363	NL0010672325	AH NA Equity	Koninklijke Ahold NV [Royal Ahold NV]
LCC1189	724500V38C5KTDY5BS93		KVK 30058019	NL0000337319	BAMNB NA Equity	Koninklijke BAM NBM NV
LCC1190	724500SNT1MK246AHP04		KVK 14022069	NL0000009827	DSM NA EQUITY	Koninklijke DSM N.V
LCC1191	549300YO0JZHAL7FVP81		KVK 02045200	NL0000009082	KPN NA Equity	Koninklijke KPN NV [Royal KPN NV]
LCC1192	H1FJE8H61JGM1JSGM897		KVK 17001910	NL0000009538	PHIA NA Equity	Koninklijke Philips Electronics N.V.
LCC1193	724500HZ4BN317I12G68		KVK 06016321		KTC NA Equity	Koninklijke Ten Cate NV
LCC1194	724500UL634GFV1KYF10		KVK 24295332	NL0009432491	VPK NA Equity	Koninklijke Vopak NV
LCC1195	529900WQGOTJDYG9NP76		KVK 09151956		LXS GF Equity	Lanxess Finance B.V.
LCC1196	5H8RMHHYTWIP1RKLCE38		KvK 34115238 0000		2177Z NA EQUITY	Linde Finance B.V.
LCC1197	549300J6QSW38QNOJK61		KVK 57924562			LYB International Finance B.V.

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LCC1198	BN6WCCZ8OVP3ITUUVN49		KVK 24473890		DLY GB Equity	LyondellBasell Industries N.V.
LCC1199	635400TMCKVEU87EJ582		KVK 24321697			METINVEST B.V.
LCC1200	529900PF6F1OHRZVU341		KvK 33178683 0000		1169Z NA EQUITY	Metro Finance B.V.
LCC1201	6354007MKEEGGVUMXO83		KVK 34239108			New World Resources N.V.
LCC1202	724500RKMOD48AIWKD94		KvK 24307569 0000		3893886Z NA EQUITY	NIDERA B.V.
LCC1203	54930062JS29A5N4GO82		KVK 34248449			Nielsen Holdings N.V.
LCC1204	724500GQV9YLNSWECU41		KVK 17179668			Nord Gold N.V.
LCC1205	724500TXS5HH3GY4UW42		KVK 30124358			NS Groep N.V.
LCC1206	5299000CMF80GY2U0U47		KVK 16074305	NL0010395208	NUO NA Equity	Nutreco Holding NV
LCC1207	724500HT4YW45B1Y7859		KVK 57585083			OAK Leaf B.V.
LCC1208	549300NCMRGIBJYUOE57			NL0010558797		OCI
LCC1209	724500IM9A059TQLBX63					OCI Nitrogen BV
LCC1210	72450053F5WRDY8CDZ66		KVK 24291478		OI US Equity	OI European Group B.V.
LCC1211	Q47A62EK6GMSID3Y8C39		KVK 17133742	XS0788529096	PCAR US Equity	PACCAR Financial Europe B.V.
LCC1212	549300N522D3SS8MKV65		KvK 24320769 0000		3617372Z NA EQUITY	PETROBRAS NETHERLANDS BV
LCC1213	549300VGHFJJ58HE2B54		KVK 17008551		PHIA NA Equity	Philips Electronics NV
LCC1214	529900N9UJEHN9UPXN50					PHOENIX PIB FINANCE BV
LCC1215	724500Q41FHN0P1GPC53		KVK 27168968	NL0009739416	TNT LI Equity	PostNL N.V.

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LCC1216	54930036WK3GMCN17Z57				QIA GY Equity	Qiagen NV
LCC1217	7245009EAAUUQJ0U4T57		KVK 33216172	NL0000379121	RAND NA EQUITY	RANDSTAD HOLDING NV
LCC1218	549300XO8R7MPISUO753		KVK 33155037	NL0006144495		Reed Elsevier NV
LCC1219	5493002YCY6HTK0OUR29		KVK 24251372	XS0202649934	REP GY Equity	Repsol International Finance B.V.
LCC1220			KVK 34179503	GB00B03MM408	RDSA NA EQUITY	ROYAL DUTCH SHELL PLC
LCC1221	5493002N51KZCVBDMS27		24114856	NL0006055329		ROYAL IMTECH NV
LCC1222	213800LBMMAIG1FQP389		KVK 14105351		SABIC AB Equity	SABIC Capital I B.V.
LCC1223				NL0000360618		SBM OFFSHORE
LCC1224	529900KEH8410ESH1483		KVK 53761790			Schaeffler Finance B.V.
LCC1225	724500DX7Q1A19SPY530		KVK 34166584			Schiphol Nederland B.V.
LCC1226	7245001TBT3NI9SPNJ75					SHV Netherlands NV
LCC1227	TAFO772JB70PDRN5VS48		KvK 27092998 0000		1223Z NA EQUITY	Siemens Financieringsmaatschappij N.V.
LCC1228	724500E9ZG6JMH6E2I14			NL0000817179		SLIGRO FOOD GROUP
LCC1229	724500ZTKJYJMWVLWJ82		KVK 34297413			SRLEV N.V.
LCC1230	5493002SSXOL85X3XC87		KVK 58623701			Syncreon Group B.V.
LCC1231	724500LTUWK3JQG63903		KVK 09083317			TenneT Holding B.V.
LCC1232	7245008G22FOV7TYYJ34		KVK 06045666	NL0000852523	TWEKA NA EQUITY	TKH Group NV
LCC1233	724500978QL7NKMLTQ37		KVK 34210949			TMF Group Holding B.V.

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LCC1234				NL0009739424		TNT EXPRESS
LCC1235	724500L44K67W7UW1C59		KVK 34224566	NL0000387058	TOM2 NA EQUITY	TOMTOM N.V.
LCC1236	724500OPA8GZSQUNSR96		KVK 33194984		TOM GY Equity	Toyota Motor Finance (Netherlands) B.V.
LCC1237	PX7SUPU7HUNJBQ8BPI65		KVK 33236939		585233Z NA Equity	Trafigura Beheer BV
LCC1238	549300TK7G7NZTVM1Z30		KVK 24051830	NL0000009355	UNIA NA Equity	Unilever NV
LCC1239	549300IW6C3SRHUUK147					Vitol Holding BV
LCC1240				NL0009432491		VOPAK
LCC1241	549300FRXSUUW3M2Q281					WABCO Europe Holdings BV
LCC1242	724500522D3ORUTUGW47		KVK 05078970		WAVIN NA Equity	Wavin NV
LCC1243	724500YRQCY3BD9RJZ92			NL0000289213		WERELDHAVE
LCC1244	724500TEM53I0U077B74		KVK 33202517	NL0000395903	WKL NA EQUITY	Wolters Kluwer N.V.
LCC1245	5JB3IE65ZU13TA0DGN10					Würth Finance International B.V.
LCC1246				NL0006294290		ZIGGO
LCC1247					BWO NO Equity	BW Offshore Shipholding Ltd
LCC1248	5493004ZHCILEMZLBS85		00304772770005			FERD AS
LCC1249	5493009F6KP3UMLPOY27		931186744			ICA Norge AS
LCC1250	549300ZLJDXBXUNCY824		936738540			National Oilwell Varco Norway AS
LCC1251	549300N1SDN71ZZ8BO45				NHY NO Equity	Norsk Hydro ASA

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LCC1252	529900J8VSH14TP5VD23					ODFJELL SE
LCC1253	213800T66DRTE6O6BV87		916235291		PGS NO Equity	Petroleum Geo-Services ASA
LCC1254	529900TH4OAW7WYG1777		987059699			Statkraft AS
LCC1255	OW6OFBNCKXC4US5C7523		923609016		STL NO Equity	Statoil ASA
LCC1256	R7NJHU48LTCIOB9BVU57				CNU NZ Equity	Chorus Limited
LCC1257	259400GYHYZPQ0HTMT82				CIE PW Equity	Ciech S.A.
LCC1258	259400A9BI23M3K1NK82				LTS PW EQUITY	GRUPA LOTOS S.A.
LCC1259	259400WT6MCX3V59XI09					Netia S.A.
LCC1260	259400TOMPUOLS65II22		10681		TPA1 GB Equity	ORANGE POLSKA SA
LCC1261	259400TGY6IYEP2EFW87		467426			POLKOMTEL SP. Z O.O.
LCC1262	259400VVMM70CQREJT74		28860		PKN PW Equity	Polski Koncern Naftowy ORLEN S.A. (PKN)
LCC1263	259400NAPDFBOTNCRL54				TPE PW Equity	TAURON Polska Energia S.A.
LCC1264	Q1ECZWEVT6ZTFERCPG94			PLTLKPL00017	OPL PW EQUITY	TELEKOMUNIKACJA POLSKA SA
LCC1265	213800RQXBBZ6KSP1I72		500311390			AMORIM & IRMAOS SA
LCC1266	2138002PLGLYW8EP7248					AMORIM HOLDING II SGPS SA
LCC1267	213800V5Z38TLIRQW516		500700834			ANA AEROPORTOS PORTUGAL SA
LCC1268			502607920			AUCHAN PORTUGAL HIPERMERCADOS SA

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010	020	030	040	050	060	070
LCC1269	54930011KNBNPPKW7528		500038015			AUTO SUECO LDA
LCC1270	549300RU6UYW1UMYOP92		500194670			BP PORTUGAL COMERCIO DE COMBUSTI VEIS LUBRIFICANTES SA
LCC1271				PTBRI0AM0000	BRI PL EQUITY	BRISA
LCC1272	549300FREK460JU7RG08		500060266			CELULOSE BEIRA INDUSTRIAL-CELBI SA
LCC1273	549300TF1SUYCFUO3840		503309362			COLEP PORTUGAL SA
LCC1274			507195515			CONTROLINVESTE SGPS SA
LCC1275	213800X28CMB8LAIT849		502557400			CPCDI COMP PORTUGUESA DIST PROD INFORMATICOS SA
LCC1276	549300RGQV4M16FESU23		500832234			CUF QUIMICOS INDUSTRIAS, SA
LCC1277	529900CLC3WDMGI9VH80			PTEDP0AM0009	EDP PL EQUITY	EDP — Energias de Portugal S.A.
LCC1278	529900LOXJVWGOH84656		503293695			EDP — GESTÃO DA PRODUÇÃO DE ENERGIA SA
LCC1279			504885367			ESPIRITO SANTO SAUDE SGPS SA
LCC1280	2138003319Y7NM75FG53		504499777	PTGALIOE0009	GALP PL Equity	GALP ENERGIA SGPS, S.A.
LCC1281	213800Y3V72PI6W8KG10		511220448			GRUPO PESTANA — SGPS SA
LCC1282	259400A8SZP10GB5IB19			PTJMT0AE0001	JMT PL EQUITY	J.MARTINS
LCC1283			500073880			LENA ENGENHARIA CONSTRUCOES SA
LCC1284	549300SNYKYW15R3UE62		502011475			MODELO CONTINENTE HIPERMERCADOS SA

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LCC1285	549300TLPT6W9R3CLQ86		500197814			MOTA-ENGIL, ENGENHARIA E CONSTRU CAO S.A.
LCC1286	5493003NN4LXUF8JA244					Ocidental Companhia Portuguesa de Seguros de Vida, S.A.
LCC1287	54930071D35BVUPC5942		502604751			OPTIMUS-COMUNICACOES S.A
LCC1288			507979265			OPWAY — SGPS, SA
LCC1289	213800ZWKG61JG7ZCF61		500697370			PETROLEOS PORTUGAL PETROGAL SA
LCC1290	259400DRC6WOXNVW8B57	500829993	500829993		90413Z PL EQUITY	PINGO DOCE-DISTRIBUIÇÃO ALIMENTAR S.A.
LCC1291	549300UNIB7M2AXUXS35			PTPTI0AM0006	PTCL TQ EQUITY	Portucel S.A.
LCC1292	549300FR1FN48IGHR915			PTREL0AM0008	RENE PL Equity	REN-Redes Energeticas Nacionais, SGPS, S.A.
LCC1293			500246963			REPSOL PORTUGUESA SA
LCC1294	5493002X2CCY60HWCU94		500243590			SECIL COMP GERAL CAL CIMENTO SA
LCC1295	549300PXZF74GVQM6867		500058580			SONAE INDUSTRIA PRODUCAO COM DER IVADOS DE MADEIRA SA
LCC1296	549300EZYIURQ5RGSE56		500278571			SOVENA OILSEEDS PORTUGAL, SA
LCC1297	549300KFJPELBPMQH079		500833532			SOVENA PORTUGAL CONSUMER GOODS SA
LCC1298	95980020140005813290		505042037			SUMOL+COMPAL MARCAS SA

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LCC1299			500097488			TEIXEIRA DUARTE ENGENHARIA E CONSTRUCOES SA
LCC1300	549300CNE5R74B3XKF57		505266202			UNICER BEBIDAS SA
LCC1301		503933139	503933139		3646175Z PL EQUITY	UNILEVER JERÓNIMO MARTINS, LDA.
LCC1302	213800IDK8UTYDSFOG74		502544180			VODAFONE PORTUGAL COMUNICACOES P ESSOAIS SA
LCC1303		500302200	500302200		0265472D PL EQUITY	ZAGOPE — CONSTRUÇÕES E ENGENHARIA S.A.
LCC1304	549300VOFQC1SPGTZM19		503039063			ZON TV CABO PORTUGAL SA
LCC1305	549300D3EIDZJB62TR20		21183		ORDS QD Equity	Ooredoo Q.S.C.
LCC1306	549300UKYDM6L8HEPU79				SNP RO EQUITY	OMV PETROM S.A.
LCC1307	549300F8ZIGJVUPIU797		24297754			Rompetrol Group N.V. (The)
LCC1308					GAZP RU Equity	Gazprom OAO
LCC1309					ROSN RU Equity	OJSC Oil Co Rosneft
LCC1310					TATN RU Equity	Tatneft OAO
LCC1311	5493007RN7O98MYBX124					AKTIEBOLAG LINDEX
LCC1312	549300UCKT2UK88AG251			SE0000695876	ALFA SS EQUITY	Alfa Laval AB
LCC1313	549300YECS8HKCIMMB67			SE0000255648	ASSAB SS EQUITY	Assa Abloy AB
LCC1314	213800T8PC8Q4FYJZR07		5560142720	SE0000122467	ATCOA SS EQUITY	Atlas Copco Aktiebolag
LCC1315	2138002GW5WN1UYZAO32		55611256900004			BILIA AB

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LCC1316	549300YJUYJ9A24RXL71			SE0005906922	SE0005906922 Corp	BILLERUDKORSNÄS AB
LCC1317	549300ZACGIQHBBMOD20		5560269549		BONN SS EQUITY	Bonnier Finans AB
LCC1318	213800SE6FV3UDEIEY92		72317831			CAPIO AB
LCC1319	549300GU5OHTR1T5IY68			SE0005932225	SE0005932225 Corp	Castellum AB
LCC1320	549300HCT1WLHEXNLZ18					Dometic Holding AB
LCC1321	549300Y3HHZB1ZGFPJ93				ELUXA SS Equity	Electrolux AB
LCC1322	549300JNPI46XNH0PM97					Fabege AB
LCC1323	5493003PZ4F570G3W735					GETINGE AB,
LCC1324	529900XKWB408ZZYBF68					GREEN CARGO AB
LCC1325	213800YUV362W4E1LP46					H & M Hennes & Mauritz GBC AB
LCC1326	54930033BTSY61VHUR49		55601011550004			HALDEX AKTIEBOLAG
LCC1327	549300VOTS5OZ82UTG69			SE0005934320	SE0005934320 Corp	HEMSÖ FASTIGHETS AB
LCC1328	549300WJFW6ILNI4TA80		5561904771	SE0000103699	HEXAB SS EQUITY	Hexagon AB
LCC1329	52990080SH3454F0QE68		5560013301	SE0000109290	HOLMB SS EQUITY	Holmen AB
LCC1330	549300GYQIIJ3UXB7655			SE0001662222	HUSQB SS EQUITY	HUSQVARNA AB
LCC1331	549300VEBQPHRZBKUX38		556013-8298	XS0795505402	INVEA SS Equity	Investor AB
LCC1332	529900X0UEM9DOM6FK12		5560452103	SE0000806994	JM SS EQUITY	JM AB
LCC1333	549300VD6SNNS5N5V183					KORAB INTERNATIONAL AB

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010	020	030	040	050	060	070
LCC1334	5493005OXRTBK0WSJN46		5565451217	SE0000549412	KLED SS EQUITY	Kungsleden AB
LCC1335	529900AB08F05L4HWU11					LANTMÄNNEN EK FÖR
LCC1336	213800NS2XXVRYS7WP40			SE0002683557	LOOMB SS EQUITY	Loomis AB
LCC1337	549300SNQNTHQLZQON04		5564272812	SE0000221723	MEDAA SS EQUITY	Meda AB
LCC1338	549300E8NDODRSX29339		5563099158	SE0000412371	MTGB SS EQUITY	MODERN TIMES GROUP MTG AB
LCC1339	213800WRGLW3CY4MHW53		55603451740004			NCC
LCC1340	549300KUJMRC9NW93S96					Nobina sverige AB
LCC1341	5493007VGEKBZGZ6PC69					NYNAS AB (PUBL)
LCC1342	549300ES84TRW7EWGU35					Perstorp Holding AB
LCC1343	549300S2D8BDH1CKLI47					PostNord AB
LCC1344	549300MIHCMD8DCSBY41		55607269770034			Preem
LCC1345	549300ZHO4JCQQI13M69		556036-0793	SE0000112385	SE0005567088 Corp	SAAB AKTIEBOLAG
LCC1346	5299008ZUAXN43LVZF54				SAND SS Equity	Sandvik AB
LCC1347	5299001G94UPTI8C7N54		5566577416		0301536D SS EQUITY	Sandvik Treasury AB
LCC1348	529900AE1FZNUH6EVS39			SE0003366871	SAS SS EQUITY	SAS AB
LCC1349	529900BZYSUQLQSPNR07		5560840976	SE0000308280	SCVB SS EQUITY	Scania CV AB
LCC1350	635400TTYKE8EIWDS617				SECUB SS Equity	Securitas AB
LCC1351	5493004WOSC31U83UG49		5561063834		SKAB SS EQUITY	Skanska Financial Services

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010	020	030	040	050	060	070
LCC1352	549300MA1BZYJU87BW55		5560339086	SE0000113250	SKAB SS EQUITY	Skanska Sverige AB
LCC1353	549300X6MQ0GG8BRY481					SKF sverige AB
LCC1354	5493002FIVSWBLEV7P15					SÖDRA SKOGSÄGARNA EKONOMISK FÖRENING
LCC1355	529900329VS14ZIML164		5560163429	SE0000171100	SSABA SS EQUITY	SSAB AB
LCC1356	529900J0C48FH28HNQ19		5563137933	SE0000120669	SSABA SS EQUITY	SSAB Emea AB
LCC1357	213800CWLTI7WZCC2R35		5560010802		1081Z SS EQUITY	Stena AB
LCC1358	5299005HSK597UX55629					SVEASKOG FÖRVALTNINGS AKTIEBOLAG
LCC1359	549300FW5JDRV1IJ0M67				SCAB SS Equity	Svenska Cellulosa AB [SCA]
LCC1360	529900ZERGNJBEQEX179		55679708180004			SWEDAVIA AB SWEDAVIA EKONOMI
LCC1361	5493005DU3003SGUC166					SWEDISH HOSPITAL PARTNERS AB,
LCC1362	529900YVXCGNWAUYZG78			SE0000310336	SWMA SS EQUITY	Swedish Match AB
LCC1363	213800EKD193RVI9HL76		5564108917	SE0000314304	TEL2B SS EQUITY	Tele2 AB
LCC1364	549300W9JLPW15XIFM52		556016-0680	XS0435008726	ERICB SS Equity	Telefonaktiebolaget LM Ericsson
LCC1365	213800FSR9RNDUOTXO25				TLSN SS Equity	TeliaSonera AB
LCC1366	5493006LU5JO4P7HQ305					THULE HOLDING AB
LCC1367	213800XY16PAWG2PAD14				TRELB SS Equity	Trelleborg AB
LCC1368	5493007LNZSEWN5KTV42			SE0005769270	SE0005769270 Corp	Vasakronan

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LCC1369	549300T5RZ1HA5HZ3109				VATT SS Equity	Vattenfall AB
LCC1370	549300HGV012CNC8JD22			SE0000115420	VOLVB SS EQUITY	Volvo AB
LCC1371	54930083GODGBHODQ153		189744			Global A&T Electronics Ltd.
LCC1372	33D7DTWH8BNIUWE0IF81				OLAM SP Equity	Olam International Ltd
LCC1373					7536988Z SK EQUITY	Volkswagen Slovakia A.S.
LCC1374	549300QOGMPTKB6W7G56		1,07544E+11	USY71548BY95	PTT TB Equity	PTT Public Company Limited
LCC1375	8RS0AKOLN987042F2V04				NXWA GF Equity	21st Century Fox America, Inc
LCC1376	LUZQVYP4VS22CLWDAR65			US88579YAF88	MMM SE Equity	3M Company
LCC1377	HQD377W2YR662HK5JX27		IL08142220		ABT US Equity	Abbott Laboratories
LCC1378	FR5LCKFTG8054YNNRU85		DE5126809		4AB GF Equity	AbbVie Inc.
LCC1379	549300T0GJTEK811VI53				WPI US EQUITY	Actavis, Inc.
LCC1380	549300QKBENKLBXQ8968		PA724325		AET US Equity	Aetna Inc.
LCC1381	LYOM0B2GCF1JWXK5ZG04				AGCO UN Equity	AGCO Corporation
LCC1382	QUIX8Y7A2WP0XRMW7G29				A UN Equity	Agilent Technologies, Inc.
LCC1383	9PO87UV78U1JHLR68X04				8685 JT Equity	AIG Financial Products Corp.
LCC1384	7QEON6Y1RL5XR3R1W237				APD US Equity	Air Products & Chemicals Inc
LCC1385	ABPN11VOHLHX6QR7XQ48				AA US Equity	Alcoa Inc
LCC1386	XSGZFLO9YTNO9VCQV219				MO US Equity	Altria Group Inc

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LCC1387	ZXTILKJKG63JELOEG630		DE2620453		AMZN US Equity	Amazon.com, Inc.
LCC1388	IWUQB36BXD6OWD6X4T14		DE0332421		AAL UW Equity	American Airlines, Inc.
LCC1389	B6Q2VFHD1797Q7NZ3E43		CAC0951492		7267 JT Equity	American Honda Finance Corporation
LCC1390	5493006ORUSIL88JOE18				AMT US Equity	American Tower Corp [ex- American Tower System]
LCC1391	549300D3L3G0R4U4VT04				APH US Equity	Amphenol Corporation
LCC1392	B78FQ7XBQFLP4AYJ6F79				APC US Equity	Anadarko Petroleum Corp
LCC1393	72ZZ1XRHOOU9P9X16K08				APA US Equity	Apache Corp
LCC1394	HWUPKR0MPOU8FGXBT394		CAC0806592		AAPL US Equity	Apple Inc.
LCC1395	42YMHYH0XMHJEXDUB065					ARAMARK Corporation
LCC1396	W47HVZ7Q6FXL86RELH91		DE0717711		ACI US Equity	Arch Coal, Inc.
LCC1397	549300LO13MQ9HYSTR83		DE0152524		ADM US Equity	Archer-Daniels-Midland Company
LCC1398	0C0SZC7H22UWI2NA3R46				ARRS UW Equity	Arris Group, Inc.
LCC1399	549300YNNLBXT8N8R512		NYCARREUS		ARW US Equity	Arrow Electronics, Inc.
LCC1400	6O4MRU8C1MS0K34UQF79		KY0580261		ASH US Equity	Ashland Inc.
LCC1401	549300Z40J86GGSTL398		DE2018584		T* MM Equity	AT&T Inc.
LCC1402	QVLWEGTD2S8GJMO8D383				ATO US Equity	Atmos Energy Corp
LCC1403	HGBOLILQXWER4SAL2I23				ADP US Equity	Automatic Data Processing
LCC1404	GA3JGKJ41LJKXDN23E90					Autozone Inc

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010	020	030	040	050	060	070
LCC1405	XN8R4HH1TVC1XOCL5P21				CAR US EQUITY	Avis Budget Car Rental LLC
LCC1406	XJI53DCPL7QABOWK4Z75		NYCAVNTUS		AVT US Equity	Avnet, Inc.
LCC1407	5493007RY69UEB1F1B45				AVP US Equity	Avon Products, Inc.
LCC1408	MF62XBVMNYTYMC18DL76		DE2416636		BA/ LN Equity	BAE Systems Holdings Inc.
LCC1409					BHI US EQUITY	Baker Hughes Inc
LCC1410	EWRDABCN7XBHM37LIA98		DE2072335			Beam Inc.
LCC1411	HL5XPTVRV0O8TUN5LL90		MN1K-1056		BBY US Equity	Best Buy Co., Inc.
LCC1412	KK5MZM9DIXLXZL9DZL15		DE2322568		BMW HB Equity	BMW US Capital, LLC
LCC1413	549300DSFX2IE88NSX47				BWA US Equity	BorgWarner Inc.
LCC1414	Y6ZDD9FP4P8JSSJMW954		DE0874815		BSX UN Equity	Boston Scientific Corporation
LCC1415	549300GMUCJ08527GQ81		IN182869-107		BP/ LN Equity	BP Corporation North America Inc.
LCC1416	549300YYMNSW7KWZH127				BP/ LN Equity	BP Products North America Inc.
LCC1417	HLYYNH7UQUORYSJQCN42				BMY US EQUITY	Bristol Myers Squibb Co
LCC1418	5493007M0RIN8HY3MM77				BG US Equity	Bunge Limited
LCC1419	Y7ET3D9SDOFUZ515FE28		DE0799956		CA US Equity	CA, Inc.
LCC1420	43R4VPJBXTU2O15HEF41					Calpine Corp
LCC1421	5493007JDSMX8Z5Z1902				CPB US Equity	Campbell Soup Company
LCC1422	CCU46N3GJMF4OK4N7U60		OH535613		CAH US Equity	Cardinal Health, Inc.

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010	020	030	040	050	060	070
LCC1423	QXZYQNMR4JZ5RIRN4T31				3091Z US Equity	Cargill Inc
LCC1424	EDBQKYOPJUCJKLOJDE72		DE0921323		CAT SE Equity	Caterpillar Financial Services Corporation
LCC1425	WRJR7GS4GTRECRRTVX92				CAT US EQUITY	Caterpillar Inc
LCC1426	5KYC8KF17ROCY24M3H09		DE2106821		C5S GM Equity	CBS Corporation
LCC1427	CD30XVRLT4QO00B1C706		DE3780476		CE UN Equity	Celanese US Holdings LLC
LCC1428	4SIHMF0MOSTTL8CD0X64				CELG US Equity	Celgene Corporation
LCC1429	21TPXMRRHFKOBHDC8J74					CenterPoint Energy Inc
LCC1430	8E6NF1YAL0WT6CWXXV93				CSCO US EQUITY	Cisco Systems Inc
LCC1431	549300IA9XFBAGNIBW29					CMS Energy Corp
LCC1432	B0QU0GIVGFFMCOP5RJ72		DE4789658		CKK GB Equity	Coca-Cola Enterprises, Inc.
LCC1433	2V9V7M0RUQG9M2J4IC47					Colfax Corp
LCC1434	YMEGZFW4SBUSS5BQXF88		DE0156313		CL US Equity	Colgate-Palmolive Company
LCC1435	51M0QTTNCGUN7KFCFZ59		PA3039985		CTP GB Equity	Comcast Corporation
LCC1436	549300OQS2LO07ZJ7N73		DE0406521		CMC US Equity	Commercial Metals Company
LCC1437	6113F6JQLWIUGTBN1L36				CSC US equity	Computer Sciences Corp
LCC1438	54930035UDEIH090K650		DE0818944		CAG US Equity	ConAgra Foods, Inc.
LCC1439	SYHS7HRDXLL4I0IQ8776				CXO US EQUITY	Concho Resources Inc
LCC1440	6VJJ5GQWIRDQ06DUXG89		DE0064324		COP US Equity	ConocoPhillips Company

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010	020	030	040	050	060	070
LCC1441	549300JK3KH8PWM3B226		DE2277631		CNX UN Equity	CONSOL Energy Inc.
LCC1442	29DX7H14B9S6O3FD6V18				CTO GM Equity	Costco Wholesale Corporation
LCC1443	549300BO9IWPF3S48F93				COTY US EQUITY	Coty Inc
LCC1444	TVRMNZKRGA8LPW6XPG60					Cox Enterprises Inc
LCC1445	RPPGGRL1J75WGF2DFO04		PA3337938		CCK US Equity	Crown Americas LLC
LCC1446	ZUNI8PYC725B6H8JU438		IN194062-043		CMI UN Equity	Cummins Inc.
LCC1447	S4BKK9OTCEWQ3YHPFM11				DHR US EQUITY	Danaher Corp
LCC1448	PWFTNG3EI0Y73OXWDH08				DE US EQUITY	Deere & Co
LCC1449	3E70L4WYANTIWWIPHC81				DELL US EQUITY	Dell Inc.
LCC1450	Q2CCMS6R0AS67HJMBN42				DAL US EQUITY	Delta Air Lines Inc
LCC1451	54930042348RKR3ZPN35		DE2155705		DVN US Equity	Devon Energy Corporation
LCC1452	F14FQJ2EEHW5VPYUHL14				DO US Equity	Diamond Offshore Drilling, Inc.
LCC1453	549300Z1UGYT5725XB67		DE3535468		DTV TQ Equity	DIRECTV Holdings LLC
LCC1454	ILUL7B6Z54MRYCF6H308				D US EQUITY	Dominion Resources Inc
LCC1455	549300FMC2ALGA7N9E80		DE0412823		DOV UN Equity	Dover Corporation
LCC1456	ZQUIP1CSZO8LXRBSOU78				DOW US EQUITY	Dow Chemical Co
LCC1457	549300IX8SD6XXD71I78				DTE US EQUITY	DTE Energy Co
LCC1458	FDPVHDGJ1IQZFK9KH630		DE2345566		EMN UN Equity	Eastman Chemical Company

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010	020	030	040	050	060	070
LCC1459	0NZWDMRCE180888QQE14				ETN US EQUITY	Eaton Corp
LCC1460	OML71K8X303XQONU6T67		DE2871352		EBAY US Equity	eBay Inc.
LCC1461	FRDRIPF3EKNDJ2CQJL29				LLY US EQUITY	Eli Lilly & Co
LCC1462	FGLT0EWZSUIRRITFOA30				EMR UN Equity	Emerson Electric Co.
LCC1463	GHFPUH0OZ5JLGJXWCO16				ESV UN Equity	ENSCO International Incorporated
LCC1464	4XM3TW50JULSLG8BNC79				ETR US EQUITY	Entergy Corp
LCC1465	549300EVUN2BTLJ3GT74		DE2911438		EQIX US Equity	Equinix, Inc.
LCC1466	549300RO2XES74KQGG63				XLS US EQUITY	Exelis Inc
LCC1467	3SOUA6IRML7435B56G12				EXC US EQUITY	Exelon Corp
LCC1468	CI7MUJI4USF3V0NJ1H64		WA601975803		EXPE UW Equity	Expedia, Inc.
LCC1469	J3WHBG0MTS7O8ZVMDC91		NJ3793794100		XOM US Equity	Exxon Mobil Corporation
LCC1470	549300E707U7WNPZN687				FDX US EQUITY	FedEx Corp
LCC1471	6WQI0GK1PRFVBA061U48		GA0110597		FIS UN Equity	Fidelity National Information Services, Inc.
LCC1472	549300NPYMLM4NHTOF27					First Solar Inc
LCC1473	549300SVYJS666PQJH88		OH953140		FE US Equity	FirstEnergy Corp.
LCC1474	6Y0GK87T6V7NJKZJVM41		NYCDRRCUS		FLS US Equity	Flowserve Corporation
LCC1475	CQ7WZ4NOFWT7FAE6Q943				FLR US EQUITY	Fluor Corp
LCC1476	CKDHZ2X64EEBQCSP7013				FMC US Equity	FMC Corporation

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010	020	030	040	050	060	070
LCC1477	EMQFUEY7DV1MVNKAUT87		DE3315658		FTI US Equity	FMC Technologies, Inc.
LCC1478	20S05OYHG0MQM4VUIC57				F US EQUITY	Ford Motor Co
LCC1479	2MNR4Q42DBL85U7RD221					Forest Oil Corp
LCC1480	A0WMBJD47C49E2JJOM88		DE4594648		FRE GY Equity	Fresenius US Finance I, Inc.
LCC1481	549300FNRIXILI56M704				0196414D US EQUITY	Gavilon LLC
LCC1482	9C1X8XOOTYY2FNYTVH06				GD US EQUITY	General Dynamics Corp
LCC1483	3C7474T6CDKPR9K6YT90		NYCGECYUS		GNE FP Equity	General Electric Company
LCC1484	2TGYMUGI08PO8X8L6150				GIS US Equity	General Mills, Inc.
LCC1485	549300PDWRZX0BR28B12		DE4717789		GM UN Equity	General Motors Holdings LLC
LCC1486	L2EVHWFHVAQK72TMH265		DE4275413			Georgia-Pacific LLC
LCC1487	5493002BI0S2ZQUY3437				GT US EQUITY	Goodyear Tire & Rubber Co
LCC1488	7ZW8QJWVPR4P1J1KQY45				GOOG US EQUITY	Google Inc
LCC1489	ENYF8GB5SMQZ25S06U51		DE2681775		HAL UN Equity	Halliburton Company
LCC1490	KAO98FK89NPNNPQGUZ43		DE0497602		HSC US Equity	Harsco Corporation
LCC1491	549300NUB6D2R1ITYR45				HAS US Equity	Hasbro, Inc.
LCC1492	549300PD0C69OJ0NLB27				766481Z US EQUITY	Hertz Corp
LCC1493	UASVRYNXNK17ULIGK870		DE0097017		AHC GB Equity	Hess Corporation
LCC1494	WHKXQACZ14C5XRO8LW03				HPQ US EQUITY	Hewlett-Packard Co

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LCC1495	5493003STKEZ2S0RNU91				HNZ US EQUITY	HJ Heinz Co
LCC1496	ISRPG12PN4EIEOEMW547		DE2061772		HON UN Equity	Honeywell International Inc.
LCC1497	KNX4USFCNGPY45LOCE31				4335 HK Equity	Intel Corporation
LCC1498	VGRQXHF3J8VDLUA7XE92				IBM US EQUITY	International Business Machines (IBM Corp)
LCC1499	F9HV8ZL85LRIQ6D60098		NVC7491-1980		IGT UN Equity	International Game Technology
LCC1500	824LMFJDH41EY779Q875				IP US EQUITY	International Paper Co
LCC1501	5493008IUOJ5VWTRC333					Interpublic Group of Cos
LCC1502	24F6LSZD18II6ICG6S41					Itron Inc
LCC1503	YB2O5TUONPB3W1X7WJ88				ITT US EQUITY	ITT Corp
LCC1504	KD833U13JEIGETBW2749				JAH US EQUITY	Jarden Corp (fka Alltrista Corp)
LCC1505	549300XR6O4ACB0KLV08					JFB Firth Rixson, Inc.
LCC1506	E0KSF7PFQ210NWI8Z391				DE UN Equity	John Deere Capital Corporation
LCC1507	549300G0CFPGEF6X2043		NJ5106301000		JNJ GQ Equity	Johnson & Johnson
LCC1508	3LB2NG8VUULSCV2NO430				JCI US EQUITY	Johnson Controls Inc
LCC1509	LONOZNOJYIBXOHXWDB86				K US EQUITY	Kellogg Co
LCC1510	AGX0G2MXE54NFNNICD28				KU1 US EQUITY	Kentucky Utilities Co
LCC1511	MP3J6QPYPGN75NVW2S34				KMB UN Equity	Kimberly-Clark Corporation
LCC1512	549300PDHUGWPWGOT525		DE2301470			Kinder Morgan Energy Partners, L.P.

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LCC1513	5493005158BXZWGOX572				3097Z US EQUITY	Koch Industries Inc
LCC1514	549300JF6LPRTRJ0FH50				KSS UN Equity	Kohl's Corporation
LCC1515	V1BYR0MM295ZFWYYS367				KRFT US EQUITY	Kraft Foods Inc
LCC1516	GR3KVMWVCR54YWQNXU90		DE0933796		LTD GF Equity	L Brands, Inc.
LCC1517					LINE US EQUITY	Linn Energy LLC
LCC1518	5493007B9BM9ZXJINO78		DE4009151		LYV UN Equity	Live Nation Entertainment, Inc.
LCC1519	DPRBOZP0K5RM2YE8UU08				LMT US EQUITY	Lockheed Martin Corp
LCC1520	WAFCR4OKGSC504WU3E95		NC0087443		LOW UN Equity	Lowe's Companies, Inc.
LCC1521	2RTSLGQ89VMY18RHX631					Manitowoc Co Inc
LCC1522	1FRVQX2CRLGC1XLP5727		DE3395371		MRO US Equity	Marathon Oil Corporation
LCC1523	3BNYRYQHD39K4LCKQF12		DE4750998		MPC UN Equity	Marathon Petroleum Corporation
LCC1524	225YDZ14ZO8E1TXUSU86		DE2798413		MAR US Equity	Marriott International, Inc.
LCC1525	54930073HKEO6GZBSS03				4614Z US EQUITY	Mars Inc
LCC1526	549300XMP3KDCKJXIU47		DE0706226		MMC UN Equity	Marsh & McLennan Companies, Inc.
LCC1527	5GCSNMQXHEYA1JO8QN11		DE0585027		MAS US Equity	Masco Corporation
LCC1528	AR5L2ODV9HN37376R084		DE3390142		MA US Equity	MasterCard Incorporated
LCC1529	549300VELLG24KHTJ564		DE0673809		MAT US Equity	Mattel, Inc.
LCC1530	UE2136O97NLB5BYP9H04				MCD US EQUITY	McDonald's Corp

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LCC1531	549300WZWOM80UCFSF54		DE2417015		MCK US Equity	McKesson Corporation
LCC1532	4DL8C98Z5G5IXZLH3578				MWV US Equity	MeadWestvaco Corporation
LCC1533	D56MRZY2INAN94ZONZ37				MDT US EQUITY	Medtronic Inc
LCC1534	4YV9Y5M8S0BRK1RP0397				MRK US EQUITY	Merck & Co Inc
LCC1535	INR2EJN1ERAN0W5ZP974		WA600413485		MSF NA Equity	Microsoft Corporation
LCC1536	54930073LBBH6ZCBE225				TAP US EQUITY	Molson Coors Brewing Co
LCC1537	549300DV9GIB88LZ5P30		VA05501796		KTF GF Equity	Mondelez International, Inc.
LCC1538	NONUZEX43GHIPSVDD938		DE3174788		MON US Equity	Monsanto Company
LCC1539	6S552MUG6KGJVEBSEC55		DE0789650		MTLA GF Equity	Motorola Solutions, Inc.
LCC1540	MOM4570XTJ5YYX7JKH83		DE2977161		NG/ LN Equity	National Grid USA
LCC1541	549300VSP3RIX7FGDZ51				NEM US EQUITY	Newmont Mining Corp
LCC1542	UMI46YPGBLUE4VGNNT48				NEE UN Equity	NextEra Energy Capital Holdings, Inc.
LCC1543	549300Z2ZSKKGUE3J147				NKE US EQUITY	Nike Inc
LCC1544	ZHUWIE4VK4MIYES0UG62		IN2000033100151		NI UN Equity	NiSource Finance Corp.
LCC1545	7D6DIU2QXTUJRFNNJA49		CAC1059173		7201 JT Equity	Nissan Motor Acceptance Corporation
LCC1546	02VFQXG2D1LR5ZH3K186				NBL UN Equity	Noble Energy, Inc.
LCC1547	549300S3IZB5P35KNV16		WA178071138		JWN US Equity	Nordstrom, Inc.
LCC1548	RIMU48P07456QXSO0R61				NOC US EQUITY	Northrop Grumman Corp

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LCC1549	6B6FQLPMMKB14LX6NY57					Novelis Inc.
LCC1550	549300GGJCRSI2TIEJ46				NUE UN Equity	Nucor Corporation
LCC1551	IM7X0T3ECJW4C1T7ON55				OXY US EQUITY	Occidental Petroleum
LCC1552	52990006VBKYFQMQJX90		KvK 34311273 0000		OILT UD EQUITY	Oiltanking Finance B.V.
LCC1553	HKUPACFHSSASQK8HLS17				OMC US EQUITY	Omnicom Group
LCC1554	1Z4GXXU7ZHVWFCD8TV52		DE2457805		ORCL* MM Equity	Oracle Corporation
LCC1555	549300TOPQ8NG4HGVK16					Owens Corning
LCC1556	PH3S12DWZBHHQKVYZ297		WA177005077		PCAR US Equity	PACCAR Financial Corp.
LCC1557	KDTEY8BWE486IKZ3CC07				PCAR US EQUITY	Paccar Inc
LCC1558	SGY07Y7FNYBNLM6Z1M11		OR085297-86		BRK/A US Equity	PacifiCorp
LCC1559	5493002CONDB4N2HKI23				PH US EQUITY	Parker Hannifin Corp
LCC1560	EJCO258LNNVSKAR2JX59		DE2864939		BTU US Equity	Peabody Energy Corporation
LCC1561	FJSUNZKFNQ5YPJ5OT455		NC0198463		PEP SE Equity	PepsiCo, Inc.
LCC1562	765LHXWGK1KXCLTFYQ30				PFE US EQUITY	Pfizer Inc
LCC1563	8YQ2GSDWYZXO2EDN3511					PG&E Corp
LCC1564	HL3H1H2BGXWVG3BSWR90		VA0670281-5		PMI SE Equity	Philip Morris International Inc.
LCC1565	TWSEY0NEDUDCKS27AH81					Pinnacle West Capital Corp
LCC1566	549300N2O26NW4ST6W55		DE0101728		PBI US Equity	Pitney Bowes Inc.

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LCC1567	5MRSWZYSSE4064ED3F25					Plains Exploration & Production Co LP
LCC1568	549300BKPEP01R3V6C59		PA284424		PPG UN Equity	PPG Industries, Inc.
LCC1569	ZU69GUVJQGZ6Z1UOOO79				PX US EQUITY	Praxair Inc
LCC1570	6S3X7J22E861RNTJSA74				3252Z US EQUITY	President & Fellows of Harvard College
LCC1571	2572IBTT8CCZW6AU4141				PG US EQUITY	Procter & Gamble Co
LCC1572	5PRBRS5FEH7NREC8OR45		NJ0100802453		PRU US Equity	Prudential Financial, Inc.
LCC1573	PUSS41EMO3E6XXNV3U28				PEG US EQUITY	Public Service Enterprise Group Inc
LCC1574	123WALMHY1GZXG2YDL90				PVH UN Equity	PVH Corp.
LCC1575	8MCWUBXQ0WE04KMXBX50		DE2249088		DGX UN Equity	Quest Diagnostics Incorporated
LCC1576	HO1QNWM0IXBZ0QSMMO20				RL UN Equity	Ralph Lauren Corporation
LCC1577	YR6K3WJN0KKLUPZSNL57		DE0472015		RTN US Equity	Raytheon Company
LCC1578	NKNQHM6BLECKVOQP7O46				RSG US EQUITY	Republic Services Group
LCC1579	PQQ60KVT5SJX0ETQT497				RKT US Equity	Rock-Tenn Company
LCC1580	VH3R4HHBHH12O0EXZJ88				ROK US Equity	Rockwell Automation, Inc.
LCC1581	549300LJXD867XMVE759				ROP UN Equity	Roper Industries, Inc.
LCC1582	K2NEH8QNVW44JIWK7Z55		C-38863		RCL NO Equity	Royal Caribbean Cruises Ltd.
LCC1583	549300TJCKW4BRXPJ474				RPM US Equity	RPM International Inc.
LCC1584	549300VXRTBPBK07QT94				0398293Z US EQUITY	Ruby Pipeline LLC

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010	020	030	040	050	060	070
LCC1585	ZXJ6Y2OSPZXIVGRILD15		FL590739250		R US Equity	Ryder System, Inc.
LCC1586	549300NKZ6VCN5P3K723		DE2096948		SWY US Equity	Safeway Inc.
LCC1587	RLTHESQ0RNFQJWPBJN60		DE2258732		SGMS UW Equity	Scientific Games International, Inc.
LCC1588	Q0M0CZB4YN6JZ65WXI09				SEE US EQUITY	Sealed Air Corp
LCC1589	PBBKGKLRK5S5C0Y4T545		CAC1991515		SRE US Equity	Sempra Energy
LCC1590	KAF673KJXD92C8KSLU49				SLGN US EQUITY	Silgan Holdings Inc [fka Silgan Corp]
LCC1591	MR92GTD0MJTTTTQDVG45		DE2360269			Simon Property Group, L.P.
LCC1592	HHWAT5TDOYZMM26KKQ73				SNA US Equity	Snap-on Incorporated
LCC1593	549300FC3G3YU2FBZD92					Southern Co
LCC1594	EFWMP121W54QV9MGOP87		DE4116263		SWN US Equity	Southwestern Energy Company
LCC1595	P761FCI0CPOG24I8JE10				SPW US Equity	SPX Corporation
LCC1596	549300DJ09SMTO561131				SWK US Equity	Stanley Black & Decker, Inc.
LCC1597	XQM2JINI1UL7642TU573				SPLS US Equity	Staples, Inc.
LCC1598	5493002F0SC4JTBU5137		MI148492		SYK US Equity	Stryker Corporation
LCC1599	549300TXO070764WUH65				SPWR US EQUITY	Sunpower Corp
LCC1600	YF6ZV0M6AU4FY94MK914				SYMC US Equity	Symantec Corporation
LCC1601	5RGWIFLMGH3YS7KWI652				SYY US Equity	Sysco Corporation
LCC1602	8WDDFXB5T1Z6J0XC1L66				TGT US Equity	Target Corporation

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010	020	030	040	050	060	070
LCC1603	6HL0C5LCIE4TN8UZHL06		DE2980513		TRP UN Equity	TC PipeLines, LP
LCC1604	UUL85LWXB4NGSWWXIQ25				TFX US Equity	Teleflex Incorporated
LCC1605	YAWJZJYEQ7M1SYMOS462		DE2106001		TEX UN Equity	Terex Corporation
LCC1606	CMTK1YBYNLPLIS3QLI53				TSO US EQUITY	Tesoro Petroleum
LCC1607	549300VFZ8XJ9NUPU221					The Estee Lauder Companies
LCC1608	HCHV7422L5HDJZCRFL38		DE0558016		TMO US Equity	Thermo Fisher Scientific Inc.
LCC1609	KNG3XRAA0RHN9H62OK76				TWX US EQUITY	Time Warner Inc
LCC1610	B0I35MLPFXZSE70ASS73				TKR US EQUITY	Timken Co
LCC1611	549300V2JRLO5DIFGE82		DE3058821		DTE GF Equity	T-Mobile USA, Inc.
LCC1612	R1JB4KXN77XFCXOQKV49		DE7324254		TRN US Equity	Trinity Industries, Inc.
LCC1613	3NWOXIHJSQCX0SM5Z749		DE3589359		TRW US Equity	TRW Automotive Inc.
LCC1614	G8NWFN4YP7CR6FOP4886					Tupperware Brands Corp
LCC1615	WD6L6041MNRW1JE49D58				TSN US Equity	Tyson Foods, Inc.
LCC1616	MYF1DAS6G5WY7PRWCU78		DE0945814		ULVR LN Equity	Unilever Capital Corporation
LCC1617	K1OQBWM7XEOO08LDNP29		DE0890080		UAL UN Equity	United Airlines, Inc.
LCC1618	D01LMJZU09ULLNCY6Z23				UPS US EQUITY	United Parcel Service Inc
LCC1619	JNLUVFYJT1OZSIQ24U47				X UN Equity	United States Steel Corporation
LCC1620	I07WOS4YJ0N7YRFE7309				UTX US EQUITY	United Technologies Corp

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010	020	030	040	050	060	070
LCC1621	549300VSXHFQVR770L55		DE4426189			Univar Inc.
LCC1622	549300BZXZ66F6DTIF20		VA0016487-1		UVV US Equity	Universal Corporation
LCC1623	5493004XNBKB5SFUJI60		DE0932960		AAL UW Equity	US Airways, Inc.
LCC1624	KOO0397YRO83WY5MGD97				VRX CT Equity	Valeant Pharmaceuticals International
LCC1625	549300XTO5VR8SKV1V74				VLO US EQUITY	Valero Energy Corp
LCC1626	2S72QS2UO2OESLG6Y829				VZ US EQUITY	Verizon Communications Inc
LCC1627	CWAJJ9DJ5Z7P057HV541				VFC US EQUITY	VF Corp
LCC1628	X0ST5BPF0CZG9FE5OV61				VIA US EQUITY	Viacom Inc
LCC1629	549300OBVCU4IRZFZ230					Virgin Media Inc
LCC1630	CQKUMNNZVDJLRYV2PT43					Virginia Electric & Power Co
LCC1631	549300JZ4OKEHW3DPJ59				V US Equity	Visa Inc.
LCC1632	549300BMOJ05INE4YK86		DE2669712			Vornado Realty L.P.
LCC1633	549300UUPJ2NXDB68M19		DE0911551			VW Credit, Inc.
LCC1634	Y87794H0US1R65VBXU25				WMT US EQUITY	Wal-Mart Stores Inc
LCC1635	7260JQNI6SCF9FIV2392				DIS US EQUITY	Walt Disney Co
LCC1636	IQN3XTJNANI73KWRED03					Walter Energy Inc
LCC1637	549300YX8JIID70NFS41				WM US EQUITY	Waste Management
LCC1638	3CYEJKBUJZO3UW777J80		DE3797582			WEA Finance LLC

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010	020	030	040	050	060	070
LCC1639	WHENKOULSSK7WUM60H03				WHR US EQUITY	Whirlpool Corp
LCC1640	D3W7PCXCBRQLL17DZ313					World Fuel Services Corp
LCC1641	T4VNTWMFQ7JQB65L7T35		DE3664441		WYN UN Equity	Wyndham Worldwide Corporation
LCC1642	LGJNMI9GH8XIDG5RCM61		MN37-AA		XEL US Equity	Xcel Energy Inc.
LCC1643	4KF48RN45X1OO8UBLY20				XRX UN Equity	Xerox Corporation
LCC1644	6EY4K7ZMF9UX1CU6KC79				XIX GF Equity	Xilinx, Inc.
LCC1645	549300DF5MV96DRYLQ48				XYL US EQUITY	Xylem Inc
LCC1646	2P2YLDVPES3BXQ1FRB91		DE3343799		ZMH US Equity	Zimmer Holdings, Inc.
LCC1647	549300HD9Q1LOC9KLJ48				ZTS UN Equity	Zoetis Inc.
LCC1648	5493007CO5W5OBFG7L21					RETAIL ESTATES NV
LCC1649	549300QSUNKAEBMYIR16					RAVAGO S.A.
LCC1650	549300O3SGMD4K45DN61			BE 0404621642		ALCATEL-LUCENT BELL
LCC1651	54930031IF9XW7PCY637			BE 0403992231		Atlas Copco Airpower
LCC1652	549300PR82EONF1NKE18			BE 0473566965		BELFIMA
LCC1653	549300UOBXCS79E82606			BE 0404535431		Belgische Scheepvaartmaatschappij-Compagnie Maritime Belge
LCC1654	549300VSM2RG55U2QU15			BE 0400853488		BRUSSELS AIRLINES
LCC1655	5493007ZLRNTTT9B6384					Carrefour Finance SA
LCC1656	529900P0HVIO92I8AU52			BE 0422362447		COCKERILL MAINTENANCE & INGENIERIE

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010	020	030	040	050	060	070
LCC1657	549300VWVXR1GOHG0E16			BE 0425702910		COFELY FABRICOM sa
LCC1658	5493003N7PPOYDZI1G90			BE 0400464795		COMPAGNIE D'ENTREPRISES CFE — AANNEMINGSMAATSCHAPPIJ CFE
LCC1659	5299009GDDJ20VCTA286			BE 0404411707		CONTINENTAL BENELUX
LCC1660	549300NF0J86QSGBSV95			BE 0413572663		DELDO AUTOBANDEN
LCC1661	549300KT827RUL680A73			BE0428741087		D'IETEREN Treasury
LCC1662	5493000G720YN71E2S86			BE 0435305514		DREDGING INTERNATIONAL
LCC1663	529900YOYR5FW12UBJ80			BE 0471811661		EDF Luminus
LCC1664	549300F203XBWYK45D98			BE 0411515075		Emmaüs vzw
LCC1665	529900T3V512W5JEJF78			BE 0406183144		Evonik Degussa Antwerpen
LCC1666	5493006GOR72R0ZYBN98			BE 0860409202		EXMAR
LCC1667	52990071WX2UW1WNHC16			BE 0402954628		FLUXYS BELGIUM
LCC1668	529900RL1B6NSLKU7P45			BE 0821382439		FLUXYS FINANCE
LCC1669	549300EL1OTYCHBFUV17			BE 0442100363		GDF SUEZ CC SCRL
LCC1670	549300AS6JDY8GAUB274			BE 0831958211		GDF SUEZ ENERGY MANAGEMENT TRADING
LCC1671	6IM6CQKADLNCQGUEU352			BE0439255986		GEMS Services SA/NV
LCC1672	549300UFHGFY5IOON989			BE 0220324117		Gimv

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010	020	030	040	050	060	070
LCC1673	5493004EAZQ20FYJKT70			BE 0438202052		greif services belgium
LCC1674	5299004FBX5DGG463D98			BE 0430060188		HERAEUS ELECTRO — NITE INTERNATIONAL
LCC1675	5493002TTO3072KC6L60			BE 0402220594		Hewlett — Packard Belgium
LCC1676	549300VI27GGJFIOCP26			BE 0440113348		INTERNATIONAL FINANCE CENTER CFE
LCC1677	5493002RVRZ1S3CPUI26			BE 0428750985		ION BEAM APPLICATIONS S.A
LCC1678	54930073JZQL85NE3817			BE 0222343301		IVERLEK
LCC1679	549300YEC7519H8CBF72			BE 0473587751		J.C. General Services CVBA
LCC1680	549300U0BLKP6Y8LPX16			BE 0404778426		Katoen Natie
LCC1681	529900X1VAF3IXDZJ071					LE PEIGNE
LCC1682	549300ROPVHSEKEMW107			BE 0807049797		LOCORAIL
LCC1683	549300L6DOLPEQSOI005			BE 0405580655		MATEXI afkorting van MAATSCHAPPIJ TOT EXPLOITATIE IMMOBILIEN
LCC1684	5493007JS0ZHJVBUWP18			BE 0456810810		MOBISTAR
LCC1685	549300V3ES7BVGYNRZ58			BE 0413630071		N.V BESIX S.A
LCC1686	529900P78BT1RIIYWY69			BE 0458885719		NUTRECO CAPITAL
LCC1687	549300XHGK09MEWMOL68			BE 0419457296		Ontex bvba
LCC1688	5299009CBE6VJXABZS81			BE 0436410522		RAFFINERIE TIRLEMONTOISE — TIENSE SUIKERRAFFINADERERIJ

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010	020	030	040	050	060	070
LCC1689	529900P4SONA6KVTRT86			BE 0428343981		RECTICEL INTERNATIONAL SERVICES
LCC1690	529900LK4T42CNH2U882			BE 0434475767		S.B. MANAGEMENT AND SERVICES
LCC1691	529900FTYUE9QOXMU884			BE 0434284638		SAINT-GOBAIN BENELUX
LCC1692	549300CCKFF44A550J72			BE 0400747580		SARENS
LCC1693	549300JTFH1WHCEMIN40			BE 0407139583		SD WORX
LCC1694	HB7FFAZI0OMZ8PP8OE26			BE 0413330856		Society for Worldwide Interbank Financial Telecommunication
LCC1695	213800IS5GA1OZ8RBM85			BE 0473416418		TELENET nv
LCC1696	529900R7MYQQO8CHR962			BE 0403063902		TOTAL BELGIUM
LCC1697	5299003N2SCVNU16O909			BE 0403079441		Total Petrochemicals & Refining SA/NV
LCC1698	549300ZSTW3D1UXOXY91			BE 0412639681		TRACTEBEL ENGINEERING sa
LCC1699	529900F3AIQECS8ZSV61					UMICORE
LCC1700	549300J5X4E65PJHE355			BE 0464538245		VPK SERVICES
LCC1701	5493002MUOV04NSPT571	2796756-1				RBC INVESTOR SERVICES TRUST
LCC1702	549300G6ZUFBJVLAJQ46					MERCURIA ENERGY TRADING SA
LCC1703	5299009K1FINARYDEC72					RENAULT FINANCE SA
LCC1704	549300WZRVQERM819Z90	1141987-6	CH02039235685			Schweizerische Rückversicherungs-Gesellschaft AG
LCC1705	52990031Q7PCTSUSRW11	2820823-9	HRB40498			LBBW Dublin Management GmbH

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010	020	030	040	050	060	070
LCC1706	529900GHE5268QPEOH13	2537992-6	HRB106727			LIDL IRELAND GMBH
LCC1707	529900USFSZYPS075O24	1144838-8	HRB3790			VOLKSWAGEN FINANCIAL SERVICES AG
LCC1708	549300Y5BJOTCMUYT658					ARCELORMITTAL TREASURY SNC
LCC1709	969500KY4MRVCLM9HE48					EDF ENERGIES NOUVELLES
LCC1710	529900QI55ZLJVCMPA71					TOTAL CAPITAL
LCC1711	2138006E2VG89XLORJ06		02366682		-	YORKSHIRE WATER SERVICES LIMITED
LCC1712	549300BPQYQ838KE1X51					UNIPEC ASIA COMPANY LIMITED
LCC1713	213800SKZTSE2L1BII69					THAMES WATER UTILITIES CAYMAN FINANCE LIMITED
LCC1714	0YQH6LCEF474UTUV4B96		KvK 34313428 0000			ENEL FINANCE INTERNATIONAL N.V.
LCC1715	4ME66GO1Q4T87C52WS37		KvK 33134831 0000			GENERAL ELECTRIC INTERNATIONAL INC
GGC1					1310Z AR Equity	Argentina
GGC2					1525Z AU Equity	Australia
GGC3					1480Z AV Equity	Austria
GGC4					43886Z BD Equity	Bangladesh
GGC5					111136Z BB Equity	Belgium
GGC6					1323Z BZ Equity	Brazil
GGC7					129225Z BU Equity	Bulgaria

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010	020	030	040	050	060	070
GGC8					80710Z CN Equity	Canada
GGC9					45793Z CI Equity	Chile
GGC10					PRCH CH Equity	China
GGC11					1153Z CB Equity	Colombia
GGC12					1040Z CP Equity	Czech Republic
GGC13					1271Z DC Equity	Denmark
GGC14					1083Z EY Equity	Egypt
GGC15					1000Z ET Equity	Estonia
GGC16					1306Z FH Equity	Finland
GGC17					223727Z FP Equity	France
GGC18					3413Z GR Equity	Germany
GGC19					1004Z GA Equity	Greece
GGC20					1182Z HB Equity	Hungary
GGC21					1504Z IN Equity	India
GGC22					1133Z IJ Equity	Indonesia
GGC23					1266Z ID Equity	Ireland
GGC24					3343943Z IT Equity	Israel
GGC25					2103Z IM Equity	Italy

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010	020	030	040	050	060	070
GGC26					JAPZ JP Equity	Japan
GGC27					1001Z KN Equity	Kenya
GGC28					3344606Z LR Equity	Latvia
GGC29					1092Z LH Equity	Lithuania
GGC30					1110Z LX Equity	Luxembourg
GGC31					1124Z MK Equity	Malaysia
GGC32					5753Z US Equity	Malta
GGC33					1426Z MM Equity	Mexico
GGC34					1096Z MC Equity	Morocco
GGC35					1533Z NA Equity	Netherlands
GGC36					46443Z NZ Equity	New Zealand
GGC37					1233Z NO Equity	Norway
GGC38					279379Z PM Equity	Philippines
GGC39					1084Z PW Equity	Poland
GGC40					1174Z PL Equity	Portugal
GGC41					1089Z RO Equity	Romania
GGC42					4458Z RU Equity	Russia
GGC43					3344642Z AB Equity	Saudi Arabia

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010	020	030	040	050	060	070
GGC44					1545Z SP Equity	Singapore
GGC45					1023Z SK Equity	Slovakia
GGC46					1091Z SV Equity	Slovenia
GGC47					50184Z SJ Equity	South Africa
GGC48					ROKZ KS Equity	South Korea
GGC49					1841Z SM Equity	Spain
GGC50					204283Z EK Equity	Sudan
GGC51					1179Z SS Equity	Sweden
GGC52					344758Z SW Equity	Switzerland
GGC53					116657Z TT Equity	Taiwan
GGC54					1179Z TB Equity	Thailand
GGC55					114144Z TI Equity	Turkey
GGC56					1089Z UZ Equity	Ukraine
GGC57					3344698Z UH Equity	United Arab Emirates
GGC58					6152Z LN Equity	United Kingdom
GGC58					6152Z LN Equity	United Kingdom
GGC59					6152Z LN Equity	United States
GGC60					1069Z VC Equity	Venezuela

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010	020	030	040	050	060	070
GGC61					231715Z VN Equity	Vietnam
GGC62	ZTMSNXROF84AHWJNKQ93					INTERNATIONAL BANK FOR RECONSTRUCTION AND DEVELOPMENT
GGC63	QKL54NQY28TCDAI75F60					INTERNATIONAL FINANCE CORPORATION
CIC1	BFXS5XCH7N0Y05NIXW11				3531454Z NA EQUITY	ABN Amro
CIC2				CNE100000Q43	1288 HK EQUITY	Agricultural Bank of China
CIC3	3U8WV1YX2VMUHH7Z1Q21			IE0000197834	ALBK ID EQUITY	ALLIED IRISH BANKS PLC
CIC4	5299009N55YRQC69CN08			GRS015013006	ALPHA GA EQUITY	Alpha Bank
CIC5	JHE42UYNWWTJB8YTTU19			AU000000ANZ3	ANZ AU EQUITY	ANZ
CIC6	549300CTUU1RFXHQJE44			US0594603039	BBD US EQUITY	Banco Bradesco
CIC7	JU1U6S0DG9YLT7N8ZV32			PTBCP0AM0007	BCP PL EQUITY	BANCO COMERCIAL PORTUGUÊS, SA (BCP OR MILLENNIUM BCP)
CIC8	QE0Q0253K88YAGNPE356			BRBBASACNOR3	BBAS3 BZ EQUITY	Banco Do Brasil
CIC9	5493006P8PDBI8LC0O96			IT0005002883	BP IM EQUITY	Banco Popolare
CIC10	9DJT3UXIJIZJI4WXO774			US0605051046	BAC US EQUITY	Bank of America Corp.
CIC11	54930053HGCFWVHYZX42			CNE1000001Z5	3988 HK EQUITY	Bank of China
CIC12				CNE100000205	3328 HK EQUITY	Bank of Communications
CIC13	CO6GC26LCGGRTUESIP55			HK0023000190	23 HK EQUITY	Bank of East Asia Ltd.
CIC14	Q2GQA2KF6XJ24W42G291			IE0030606259	BKIR ID EQUITY	BANK OF IRELAND

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010	020	030	040	050	060	070
CIC15	NQQ6HPCNCCU6TUTQYE16			CA0636711016	BMO CN EQUITY	Bank of Montreal
CIC16	WFLLPEPC7FZXENRZV188			US0640581007	BK US EQUITY	Bank of New York Mellon Corp.
CIC17	L3I9ZG2KFGXZ61BMYR72			CA0641491075	BNS CN EQUITY	Bank of Nova Scotia
CIC18	549300685QG7DJS55M76			ES0113307021	BKIA SM EQUITY	Bankia
CIC19	VWMYAEQSTOPNV0SUGU82			ES0113679I37	BKT SM EQUITY	BANKINTER
CIC20	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc
CIC20	G5GSEF7VJP5I7OUK5573			GB0031348658	BARC LN EQUITY	Barclays Plc
CIC21	VDYMYTQGZZ6DU0912C88	1103165-5			BLGZ GR EQUITY	Bayerische Landesbank
CIC22	K8MS7FD7N5Z2WQ51AZ71			ES0113211835	BBVA SM EQUITY	BBVA
CIC23	A5GWLFH3KM7YV2SFQL84				CCBG BB EQUITY	Belfius (Ex-Dexia bank)
CIC24	R0MUWSFPU8MPRO8K5P83			FR0000131104	BNP FP EQUITY	BNP Paribas
CIC25	9695005MSX1OYEMGDF46				3692594z fp equity	BPCE
CIC26	7CUNS533WID6K7DGFI87			ES0140609019	CABK SM EQUITY	CaixaBank
CIC27	2IGI19DL77OX0HC3ZE78			CA1360691010	CM CN EQUITY	Canadian Imperial Bank of Commerce
CIC28				CNE1000001Q4	998 HK EQUITY	China CITIC Bank
CIC29	5493001KQW6DM7KEDR62			CNE1000002H1	939 HK EQUITY	China Construction
CIC30				CNE100000SL4	601818 CH EQUITY	China Everbright Bank
CIC31	549300MKO5B60FFIHF58			CNE1000002M1	3968 HK EQUITY	China Merchants Bank
CIC32	549300HBUGSQD1VCXG94			CNE100000HF9	1988 HK EQUITY	China Minsheng Banking Corp., Ltd.

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010	020	030	040	050	060	070
CIC33	6SHGI4ZSSLCXXQSBB395			US1729674242	C US EQUITY	Citigroup
CIC34	851WYGNLUQLFZBSYGB56	1106139-7		DE000CBK1001	CBK GY EQUITY	Commerzbank
CIC35	MSFSBD3QN1GSN7Q6C537			AU000000CBA7	CBA AU EQUITY	Commonwealth
CIC36	969500TJ5KRTCJQWXH05			FR0000045072	ACA FP EQUITY	Crédit Agricole
CIC37	9695000CG7B84NLR5984				CMUT FP EQUITY	Crédit Mutuel
CIC38	ANGGYXNX0JLX3X63JN86			CH0012138530	CSGN VX EQUITY	Credit Suisse
CIC39	MAES062Z21O4RZ2U7M96			DK0010274414	DANSKE DC EQUITY	Danske Bank
CIC40	7LTWFZYICNSX8D621K86	1106989-5		DE0005140008	DBk GY EQUITY	Deutsche Bank
CIC41	549300GKFG0RYRRQ1414			NO0010031479	DNB NO EQUITY	DNB NOR
CIC42	529900HNOAA1KXQJUQ27	1107041-4		DE0008343104	DGBK GR EQUITY	DZ BANK AG Deutsche Zentral-Genossenschaftsbank
CIC43	JEUVK5RWVJEN8W0C9M24			GRS323003004	EUROB GA EQUITY	EFG EUROBANK ERGASIAS
CIC44	PQOH26KWDF7CG10L6792			AT0000652011	EBS AV EQUITY	Erste Group Bank AG
CIC45	549300GGF3CSCFS5UT61			PTBES0AM0007	BES PL EQUITY	ESPÍRITO SANTO FINANCIAL GROUP, SA (ESFG)
CIC46	THRNG6BD57P9QWTQLG42			US3167731005	FITB US EQUITY	Fifth Third Bancorp
CIC47	784F5XWPLTWKTBV3E584			US38141G1040	GS US EQUITY	Goldman Sachs Group
CIC48	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings
CIC48	MLU0ZO3ML4LN2LL2TL39			GB0005405286	HSBA LN EQUITY	HSBC Holdings

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
CIC49				CNE000001QZ7	601166 CH EQUITY	Industrial Bank of China
CIC50	5493002ERZU2K9PZDL40			CNE1000003G1	1398 HK EQUITY	Industrial Commercial Bank of China
CIC51	3TK20IVIUJ8J3ZU0QE75			NL0000303600	INGA NA EQUITY	ING
CIC52	2W8N8UU78PMDQKZENC08			IT0000072618	ISP IM EQUITY	Intesa
CIC53	635400DTNHVYGZODKQ93				ILOA ID EQUITY	Permanent TSB Group Holdings Plc
CIC54	BZO2P8KHO2O10H5QQ663			BRITUBACNPR1	ITUB4 BZ EQUITY	Itaú Unibanco Holding
CIC55	8I5DZWZKVSZI1NUHU748			US46625H1005	JPM US EQUITY	JPMorgan Chase & Co.
CIC56	3M5E1GQGKL17HI6CPN30			DK0010307958	JYSK DC EQUITY	Jyske Bank
CIC57	213800X3Q9LSAKRUWY91			BE0003565737	KBC BB EQUITY	KBC
CIC58	549300XXMOJSIW8P4769			KR7060000007	060000 KS EQUITY	Kookmin Bank
CIC59	B81CK4ESI35472RHJ606	1001144-3			2525Z GR EQUITY	Landesbank Baden-Württemberg
CIC60	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group
CIC60	549300PPXHEU2JF0AM85			GB0008706128	LLOY LN EQUITY	Lloyds Banking Group
CIC61	4ZHCHI4KYZG2WVRT8631			AU000000MQG1	MQG AU EQUITY	Macquarie
CIC62	PSNL19R2RXX5U3QWHI44			IT0000062957	mb im equity	Mediobanca SpA
CIC63				JP3902900004	8306 JP EQUITY	Mitsubishi UFJ Financial Group
CIC64	RB0PEZSDGCO3JS6CEU02			JP3885780001	8411 JP EQUITY	Mizuho Financial Group
CIC65	J4CP7MHCXR8DAQMKIL78			IT0001334587	BMPS IM EQUITY	Monte Dei Paschi

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
CIC66	IGJSJL3JD5P30I6NJZ34			US6174464486	MS US EQUITY	Morgan Stanley
CIC67	F8SB4JFBSYQFRQEH3Z21			AU000000NAB4	NAB AU EQUITY	National Australia Bank
CIC68	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society
CIC68	549300XFX12G42QIKN82				0916972D LN EQUITY	Nationwide Building Society
CIC69	549300B3CEAHYG7K8164			JP3762600009	8604 JP EQUITY	Nomura Holdings
CIC70	DSNHHQ2B9X5N6OUJ1236	1124864-8			2531Z GR EQUITY	Norddeutsche Landesbank
CIC71	6SCPQ280AIY8EP3XFW53			SE0000427361	NDA SS EQUITY	Nordea
CIC72	549300GLF98S992BC502			US6658591044	NTRS US EQUITY	Northern Trust Corp.
CIC73	7437003B5WFBOIEFY714					OP Osuuskunta
CIC74	CFGNEKW0P8842LEUIA51			US6934751057	PNC US EQUITY	PNC Financial Services Group
CIC75	DG3RU1DBUFHT4ZF9WN62				682055Z NA EQUITY	Rabobank
CIC76	EVOYOND2GGP3UHGGE885			AT0000606306	RBI AV EQUITY	Raiffeisen Zentralbank Österreich AG
CIC77	ES7IP3U3RHIGC71XBU11			CA7800871021	RY CN EQUITY	Royal Bank of Canada
CIC78	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland
CIC78	2138005O9XJIJN4JPN90			GB00B7T77214	RBS LN EQUITY	Royal Bank of Scotland
CIC79	5493006QMFDDMYWIAM13			ES0113900J37	SAN SM EQUITY	Santander
CIC80	549300WE6TAF5EEWQS81			RU0009029540	SBER RX EQUITY	Sberbank
CIC81	F3JS33DEI6XQ4ZBPTN86			SE0000148884	SEBA SS EQUITY	SEB

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
CIC82				CNE0000011B7	600000 CH EQUITY	Shanghai Pudong Development Bank
CIC83	O2RNE8IBXP4R0TD8PU41			FR0000130809	GLE FP EQUITY	Société Générale
CIC84	U4LOSYZ7YG4W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group
CIC84	U4LOSYZ7YG4W3S5F2G91			GB0004082847	STAN LN EQUITY	Standard Chartered Group
CIC85	5493001JZ37UBBZF6L49			INE062A01012	SBIN IN EQUITY	State Bank of India
CIC86	549300ZFEEJ2IP5VME73			US8574771031	STT US EQUITY	State Street Corp
CIC87				JP3890350006	8316 JP EQUITY	Sumitomo Mitsui Financial Group
CIC88	7E1PDLW1JL6TS0BS1G03			US8679141031	STI US EQUITY	SunTrust Banks Inc.
CIC89	NHBDILHZTYCNBV5UYZ31			SE0000193120	SHBA SS EQUITY	Svenska Handelsbanken
CIC90	M312WZV08Y7LYUC71685			SE0000242455	SWEDA SS EQUITY	Swedbank
CIC91	GP5DT10VX1QRQUKVBK64			DK0010311471	SYDB DC EQUITY	Sydbank
CIC92					NORZ JP EQUITY	The Norinchukin Bank
CIC93	PT3QB789TSUIDF371261			CA8911605092	TD CN EQUITY	Toronto-Dominion Bank
CIC94	N1GZ7BBF3NP8GI976H15			US9029733048	USB US EQUITY	U.S. Bancorp
CIC95	81560097964CBDAED282				UBI IM EQUITY	UBI Banca
CIC96	BFM8T61CT2L1QCEMIK50			CH0024899483	UBSN VX EQUITY	UBS
CIC97	549300TRUWO2CD2G5692			IT0004781412	UCG IM EQUITY	Unicredit
CIC98	IO66REGK3RCBAMA8HR66			SG1M31001969	UOB SP EQUITY	United Overseas Bank Ltd.

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
CIC99				RU000A0JP5V6	VTBR RX EQUITY	VTB Bank
CIC100	PBLD0EJDB5FWOLXP3B76			US9497461015	WFC US EQUITY	Wells Fargo & Company
CIC101	EN5TNI6CI43VEPAMHL14			AU000000WBC1	WBC AU EQUITY	Westpac
CIC102				KR7053000006	053000 ks equity	Woori Finance Holding
CIC103	2138002Y3WMK6RZS8H90					NATIONAL BANK OF ABU DHABI
CIC104	A6NZLYKYN1UV7VVGFX65			BE 0404453574		Argenta Spaarbank NV/SA
CIC105	529900WPR59SSV2AOJ29			BE 0414392710		BNP Paribas Fortis Factor
CIC106	KGCEPHLVVKVRZYO1T647			BE 0403199702		BNP PARIBAS FORTIS SA/NV
CIC107	549300OZ46BRLZ8Y6F65			BE 0429875591		Euroclear Bank SA/NV
CIC108	JLS56RAMYQZECFUF2G44			BE 0403200393		ING BELGIUM SA/NV
CIC109	5493008QOCP58OLEN998			BE 0404453475		Investar
CIC110	6B2PBRV1FCJDMR45RZ53			BE 0462920226		KBC BANK NV
CIC111	Q5BP2UEQ48R75BOTCB92					Ceskoslovenska obchodni banka as
CIC112	KR6LSKV3BTSJRD41IF75	2900164-1	64948242			UNICREDIT CZ/SK PRA
CIC113	2ZCNRR8UK83OBTEK2170	1103210-9	HRB42148			Unicredit Bank AG
CIC114	529900GJD3OQLRZCKW37	1134792-9	HRB1819			VOLKSWAGEN BANK GMBH
CIC115	CXW2O4H2U3MBVXMY1773					NORDEA BANK FINLAND PLC
CIC116	969500VHCVGOH0RM3X42					AXA CORPORATE SOLUTIONS ASSURANCE

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
CIC117	549300WCGB70D06XZS54					BNP Paribas Securities Services
CIC118	1VUV7VQFKUOQSJ21A208					CREDIT AGRICOLE CORPORATE AND INVESTMENT BANK
CIC119	F4G136OIPBYND1F41110					DEXIA CREDIT LOCAL
CIC120	KX1WK48MPD4Y2NCUIZ63					NATIXIS SA
CIC121	QP3XKRKS0CX2T3O07L95		02857033		-	CARGILL GLOBAL FUNDING PLC
CIC122	549300ZT0RVWCG8T4L55		03196171		-	CLERICAL MEDICAL INVESTMENT GROUP LTD
CIC123	TXDSU46SXBWIGJ8G8E98		00995939		-	RBC EUROPE
CIC124	0LC1OXN013FUKQASJB58	1466050-0				ROYAL BANK OF CANADA (CHANNEL ISLAND) LIMITED
CIC125	2HI3YI5320L3RW6NJ957	1116658-4				THE HONGKONG AND SHA
CIC126	N1FBEDJ5J41VKZLO2475				3445100Z ID Equity	CITIBANK EUROPE PLC
CIC127	HRRVUBV0XN84YQZT6245			XS0227637500		DEPFA BANK PLC-DUBLIN HEAD OFFICE
CIC128	EQYXK86SF381Q21S3020				3459384Z LN Equity	MERRILL LYNCH INTERNATIONAL BANK LIMITED
CIC129	549300F99IL9YJDWH369	1105105-9				HSBC BANK MIDDLE EAST LIMITED
CIC130	C3GTMMZIHMY46P4OIX74	1123361-6	019901008846			THE BANK OF TOKYO-MITSUBISHI UFJ LTD-TOKYO HEAD OFFICE
CIC131	549300OL514RA0SXJJ44		B9248			CLEARSTREAM BANKING S.A.

Counterparty code	Legal entity identifier (LEI)	Credit register code	Commercial register code	ISIN code	Bloomberg ticker	Name
010	020	030	040	050	060	070
CIC132	5493006YXS1U5GIHE750					European Investment Bank
CIC133	549300X34UUBDEUL1Z91				XHB GR EQUITY	HSBC BANK MALTA PLC
CIC134	G8ZTNESVNKW4NN761W05		KvK 33170459 0000			ABN AMRO CLEARING BANK NV
CIC135	X3CZP3CK64YBHON1LE12		KvK 33002587 1594			THE ROYAL BANK OF SCOTLAND NV-AMSTERDAM HEAD OFFICE
CIC136	HZSN7FQBPO5IEWYIGC72					ANZ BANK NEW ZEALAND LTD-AUCKLAND HEAD OFFICE
CIC137	54930044PULMORCKB765					SAUDI ARABIAN MONETARY AGENCY
CIC138	CWZ8NZDH5SKY12Q4US31					Citibank AS
CIC139	B4TYDEB6GKMZO031MB27					Bank of America NA
CIC140	HPFHU0OQ28E4N0NFVK49					BANK OF NEW YORK MELLON
CIC141	E57ODZWZ7FF32TWEFA76					Citibank NA
CIC142	7H6GLXDRUGQFU57RNE97		KvK 33278302 0000			JPMorgan Chase Bank N
CIC143	571474TGEMMWANRLN572	1203023-5				STATE STREET BANK AND TRUST COMPANY BOSTON — MASSACHUSETTS

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0001	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0002	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0003	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0004	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0005	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0006	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0007	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0008	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0009	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0010	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0011	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0012	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0013	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0014	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0015	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0016	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0017	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0018	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0019	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0020	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0021	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0022	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0023	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0024	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0025	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0026	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0027	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0028	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0029	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0030	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0031	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0032	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0033	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0034	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0035	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0036	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0037	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0038	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0039	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0040	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0041	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0042	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0043	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0044	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0045	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0046	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0047	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0048	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0049	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0050	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0051	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0052	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0053	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0054	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0055	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0056	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0057	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0058	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0059	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0060	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0061	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0062	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0063	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0064	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0065	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0066	AT	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0067	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0068	AT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0069	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0070	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0071	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0072	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0073	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0074	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0075	AU	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0076	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0077	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0078	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0079	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0080	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0081	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0082	AU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0083	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0084	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0085	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0086	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0087	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0088	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0089	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0090	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0091	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0092	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0093	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0094	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0095	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0096	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0097	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0098	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0099	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0100	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0101	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0102	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0103	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0104	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0105	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0106	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0107	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0108	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0109	BE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0110	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0111	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0112	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0113	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0114	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0115	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0116	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0117	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0118	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0119	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0120	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0121	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0122	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0123	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0124	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0125	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0126	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0127	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0128	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0129	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0130	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0131	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0132	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0133	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0134	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0135	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0136	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0137	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0138	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0139	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0140	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0141	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0142	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0143	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0144	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0145	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0146	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0147	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0148	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0149	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0150	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0151	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0152	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0153	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0154	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0155	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0156	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0157	BM	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0158	BM	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0159	BMG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0160	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0161	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0162	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0163	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0164	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0165	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0166	BR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0167	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0168	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0169	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0170	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0171	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0172	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0173	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0174	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0175	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0176	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0177	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0178	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0179	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0180	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0181	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0182	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0183	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0184	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0185	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0186	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0187	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0188	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0189	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0190	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0191	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0192	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0193	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0194	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0195	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0196	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0197	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0198	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0199	CA	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0200	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0201	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0202	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0203	CA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0204	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0205	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0206	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0207	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0208	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0209	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0210	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0211	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0212	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0213	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0214	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0215	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0216	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0217	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0218	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0219	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0220	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0221	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0222	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0223	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0224	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0225	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0226	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0227	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0228	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0229	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0230	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0231	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0232	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0233	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0234	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0235	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0236	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0237	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0238	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0239	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0240	CH	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0241	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0242	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0243	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0244	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0245	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0246	CL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0247	CN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0248	CO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0249	CW	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0250	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0251	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0252	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0253	CY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0254	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0255	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0256	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0257	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0258	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0259	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0260	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0261	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0262	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0263	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0264	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0265	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0266	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0267	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0268	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0269	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0270	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0271	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0272	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0273	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0274	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0275	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0276	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0277	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0278	CZ	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0279	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0280	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0281	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0282	CZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0283	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0284	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0285	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0286	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0287	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0288	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0289	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0290	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0291	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0292	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0293	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0294	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0295	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0296	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0297	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0298	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0299	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0300	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0301	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0302	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0303	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0304	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0305	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0306	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0307	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0308	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0309	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0310	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0311	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0312	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0313	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0314	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0315	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0316	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0317	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0318	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0319	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0320	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0321	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0322	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0323	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0324	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0325	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0326	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0327	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0328	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0329	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0330	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0331	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0332	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0333	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0334	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0335	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0336	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0337	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0338	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0339	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0340	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0341	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0342	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0343	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0344	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0345	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0346	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0347	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0348	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0349	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0350	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0351	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0352	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0353	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0354	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0355	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0356	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0357	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable
LCC0358	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0359	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0360	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0361	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0362	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0363	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0364	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0365	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0366	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0367	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0368	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0369	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0370	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0371	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0372	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0373	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0374	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0375	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0376	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0377	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0378	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0379	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0380	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0381	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0382	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0383	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0384	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0385	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0386	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0387	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0388	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0389	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0390	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0391	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0392	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0393	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0394	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0395	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0396	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0397	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0398	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0399	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0400	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0401	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0402	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0403	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0404	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0405	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0406	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0407	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0408	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0409	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0410	DE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0411	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0412	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0413	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0414	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0415	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0416	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0417	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0418	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0419	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0420	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0421	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0422	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0423	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0424	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0425	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0426	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0427	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0428	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0429	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0430	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable
LCC0431	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0432	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0433	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0434	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0435	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0436	DE	Large corporate sample	non-financial corporations	Not applicable	Not applicable
LCC0437	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0438	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0439	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0440	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0441	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0442	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0443	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0444	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0445	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0446	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0447	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0448	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0449	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0450	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0451	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0452	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0453	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0454	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0455	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0456	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0457	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0458	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0459	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0460	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0461	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0462	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0463	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0464	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0465	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0466	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0467	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0468	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0469	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0470	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0471	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0472	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0473	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0474	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0475	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0476	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0477	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0478	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0479	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0480	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0481	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0482	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0483	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0484	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0485	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0486	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0487	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0488	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0489	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0490	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0491	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0492	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0493	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0494	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0495	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0496	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0497	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0498	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0499	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0500	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0501	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0502	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0503	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0504	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0505	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0506	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0507	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0508	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0509	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0510	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0511	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0512	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0513	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0514	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0515	DK	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0516	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0517	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0518	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0519	DK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0520	EE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0521	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0522	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0523	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0524	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0525	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0526	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0527	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0528	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0529	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0530	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0531	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0532	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0533	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0534	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0535	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0536	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0537	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0538	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0539	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0540	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0541	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0542	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0543	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0544	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0545	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0546	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0547	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0548	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0549	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0550	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0551	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0552	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0553	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0554	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0555	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0556	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0557	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0558	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0559	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0560	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0561	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0562	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0563	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0564	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0565	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0566	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0567	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0568	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0569	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0570	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0571	ES	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0572	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0573	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0574	ES	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0575	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0576	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0577	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0578	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0579	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0580	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0581	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0582	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0583	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0584	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0585	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0586	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0587	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0588	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0589	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0590	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0591	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0592	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0593	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0594	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0595	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0596	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0597	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0598	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0599	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0600	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0601	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0602	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0603	FI	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0604	FI	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0605	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0606	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0607	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0608	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0609	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0610	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0611	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0612	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0613	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0614	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0615	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0616	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0617	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0618	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0619	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0620	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0621	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0622	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0623	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0624	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0625	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0626	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0627	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0628	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0629	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0630	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0631	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0632	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0633	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0634	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0635	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0636	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0637	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0638	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0639	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0640	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0641	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0642	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0643	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0644	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0645	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0646	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0647	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0648	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0649	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0650	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0651	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0652	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0653	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0654	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0655	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0656	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0657	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0658	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0659	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0660	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0661	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0662	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0663	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0664	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0665	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0666	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0667	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0668	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0669	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0670	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0671	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0672	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0673	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0674	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0675	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0676	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0677	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0678	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0679	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0680	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0681	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0682	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0683	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0684	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0685	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0686	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0687	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0688	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0689	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0690	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0691	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0692	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0693	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0694	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0695	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0696	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0697	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0698	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0699	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0700	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0701	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0702	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0703	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0704	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0705	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0706	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0707	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0708	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0709	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0710	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0711	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0712	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0713	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0714	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0715	FR	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0716	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0717	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0718	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0719	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0720	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0721	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0722	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0723	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0724	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0725	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0726	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0727	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0728	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0729	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0730	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0731	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0732	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0733	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0734	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0735	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0736	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0737	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0738	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0739	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0740	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0741	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0742	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0743	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0744	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0745	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0746	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0747	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0748	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0749	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0750	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0751	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0752	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0753	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0754	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0755	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0756	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0757	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0758	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0759	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0760	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0761	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0762	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0763	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0764	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0765	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0766	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0767	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0768	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0769	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0770	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0771	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0772	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0773	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0774	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0775	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0776	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0777	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0778	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0779	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0780	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0781	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0782	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0783	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0784	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0785	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0786	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0787	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0788	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0789	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0790	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0791	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0792	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0793	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0794	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0795	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0796	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0797	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0798	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0799	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0800	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0801	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0802	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0803	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0804	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0805	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0806	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0807	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0808	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0809	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0810	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0811	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0812	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0813	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0814	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0815	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0816	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0817	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0818	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0819	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0820	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0821	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0822	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0823	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0824	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0825	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0826	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0827	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0828	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0829	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0830	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0831	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0832	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0833	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0834	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0835	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0836	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0837	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0838	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0839	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0840	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0841	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0842	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0843	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0844	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0845	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0846	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0847	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0848	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0849	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0850	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0851	GB	Large corporate sample	non-financial corporations	Not applicable	Not applicable
LCC0852	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0853	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0854	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0855	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0856	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0857	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0858	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0859	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0860	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0861	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0862	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0863	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0864	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0865	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0866	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0867	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0868	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0869	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0870	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0871	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0872	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0873	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0874	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0875	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0876	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0877	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0878	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0879	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0880	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0881	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0882	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0883	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0884	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0885	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0886	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0887	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0888	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0889	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0890	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0891	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0892	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0893	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0894	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0895	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0896	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0897	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0898	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0899	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0900	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0901	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0902	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0903	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0904	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0905	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0906	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0907	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0908	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0909	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0910	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0911	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0912	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0913	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0914	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0915	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0916	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0917	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0918	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0919	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0920	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0921	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0922	GB	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0923	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0924	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0925	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0926	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0927	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0928	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0929	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0930	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0931	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0932	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0933	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0934	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0935	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0936	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0937	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0938	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0946	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0947	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0948	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0949	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0950	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0951	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0952	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0953	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0954	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0955	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0956	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0957	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0958	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0959	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0960	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0961	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0962	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0963	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0964	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0965	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0966	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0967	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0968	IE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0969	IE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0970	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0971	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0972	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0973	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0974	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0975	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0976	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0977	IN	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0978	IS	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0979	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0980	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0981	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0982	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0983	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0984	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0985	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0986	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0987	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0988	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0989	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0990	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0991	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC0992	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC0993	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0994	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0995	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0996	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0997	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0998	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC0999	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1000	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1001	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1002	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1003	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1004	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1005	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1006	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1007	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1008	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1009	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1010	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1011	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1012	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1013	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1014	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1015	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1016	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1017	IT	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1018	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1019	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1020	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1021	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1022	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1023	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1024	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1025	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1026	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1027	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1028	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1029	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1030	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1031	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1032	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1033	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1034	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1035	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1036	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1037	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1038	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1039	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1040	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1041	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1042	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1043	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1044	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1045	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1046	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1047	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1048	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1049	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1050	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1051	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1052	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1053	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1054	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1055	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1056	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1057	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1058	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1059	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1060	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1061	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1062	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1063	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1064	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1065	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1066	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1067	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1068	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1069	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1070	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1071	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1072	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1073	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1074	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1075	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1076	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1077	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1078	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1079	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1080	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1081	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1082	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1083	IT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1084	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1085	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1086	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1087	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1088	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1089	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1090	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1091	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1092	JP	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1093	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1094	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1095	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1096	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1097	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1098	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1099	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1100	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1101	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1102	JP	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1103	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1104	KR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1105	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1106	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1107	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1108	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1109	LT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1110	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1111	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1112	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1113	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1114	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1115	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1116	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1117	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1118	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1119	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1120	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1121	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1122	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1123	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1124	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1125	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1126	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1127	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1128	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1129	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1130	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1131	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1132	LU	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1133	LU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1134	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1135	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1136	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1137	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1138	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1139	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1140	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1141	MX	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1142	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1143	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1144	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1145	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1146	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1147	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1148	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1149	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1150	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1151	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1152	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1153	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1154	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1155	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1156	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1157	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1158	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1159	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1160	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1161	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1162	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1163	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1164	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1165	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1166	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1167	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1168	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1169	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1170	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1171	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1172	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1173	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1174	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1175	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1176	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1177	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1178	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1179	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1180	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1181	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1182	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1183	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1184	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1185	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1186	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1187	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1188	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1189	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1190	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1191	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1192	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1193	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1194	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1195	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1196	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1197	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1198	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1199	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1200	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1201	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1202	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1203	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1204	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1205	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1206	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1207	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1208	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1209	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1210	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1211	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1212	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1213	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1214	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1215	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1216	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1217	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1218	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1219	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1220	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1221	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1222	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1223	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1224	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1225	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1226	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1227	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1228	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1229	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1230	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1231	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1232	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1233	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1234	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1235	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1236	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1237	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1238	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1239	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1240	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1241	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1242	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1243	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1244	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1245	NL	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1246	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1247	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1248	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1249	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1250	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1251	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1252	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1253	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1254	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1255	NO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1256	NZ	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1257	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1258	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1259	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1260	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1261	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1262	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1263	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1264	PL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1265	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1266	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1267	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1268	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1269	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1270	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1271	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1272	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1273	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1274	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1275	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1276	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1277	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1278	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1279	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1280	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1281	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1282	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1283	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1284	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1285	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1286	PT	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1287	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1288	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1289	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1290	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1291	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1292	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1293	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1294	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1295	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1296	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1297	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1298	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1299	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1300	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1301	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1302	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1303	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1304	PT	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1305	QA	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1306	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1307	RO	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1308	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1309	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1310	RU	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1311	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1312	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1313	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1314	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1315	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1316	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1317	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1318	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1319	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1320	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1321	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1322	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1323	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1324	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1325	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1326	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1327	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1328	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1329	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1330	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1331	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1332	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1333	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1334	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1335	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1336	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1337	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1338	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1339	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1340	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1341	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1342	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1343	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1344	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1345	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1346	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1347	SE	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1348	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1349	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1350	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1351	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1352	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1353	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1354	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1355	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1356	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1357	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1358	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1359	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1360	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1361	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1362	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1363	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1364	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1365	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1366	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1367	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1368	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1369	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1370	SE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1371	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1372	SG	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1373	SK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1374	TH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1375	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1376	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1377	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1378	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1379	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1380	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1381	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1382	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1383	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1384	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1385	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1386	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1387	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1388	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1389	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1390	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1391	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1392	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1393	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1394	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1395	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1396	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1397	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1398	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1399	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1400	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1401	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1402	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1403	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1404	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1405	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1406	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1407	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1408	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1409	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1410	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1411	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1412	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1413	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1414	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1415	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1416	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1417	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1418	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1419	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1420	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1421	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1422	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1423	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1424	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1425	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1426	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1427	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1428	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1429	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1430	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1431	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1432	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1433	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1434	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1435	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1436	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1437	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1438	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1439	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1440	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1441	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1442	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1443	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1444	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1445	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1446	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1447	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1448	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1449	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1450	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1451	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1452	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1453	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1454	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1455	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1456	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1457	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1458	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1459	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1460	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1461	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1462	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1463	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1464	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1465	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1466	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1467	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1468	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1469	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1470	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1471	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1472	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1473	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1474	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1475	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1476	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1477	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1478	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1479	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1480	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1481	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1482	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1483	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1484	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1485	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1486	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1487	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1488	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1489	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1490	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1491	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1492	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1493	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1494	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1495	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1496	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1497	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1498	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1499	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1500	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1501	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1502	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1503	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1504	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1505	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1506	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1507	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1508	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1509	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1510	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1511	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1512	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1513	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1514	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1515	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1516	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1517	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1518	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1519	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1520	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1521	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1522	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1523	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1524	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1525	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1526	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1527	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1528	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1529	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1530	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1531	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1532	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1533	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1534	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1535	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1536	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1537	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1538	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1539	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1540	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1541	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1542	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1543	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1544	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1545	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1546	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1547	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1548	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1549	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1550	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1551	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1552	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1553	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1554	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1555	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1556	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1557	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1558	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1559	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1560	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1561	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1562	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1563	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1564	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1565	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1566	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1567	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1568	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1569	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1570	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1571	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1572	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1573	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1574	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1575	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1576	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1577	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1578	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1579	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1580	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1581	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1582	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1583	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1584	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1585	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1586	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1587	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1588	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1589	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1590	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1591	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1592	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1593	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1594	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1595	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1596	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1597	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1598	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1599	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1600	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1601	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1602	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1603	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1604	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1605	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1606	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1607	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1608	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1609	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1610	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1611	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1612	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1613	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1614	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1615	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1616	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1617	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1618	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1619	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1620	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1621	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1622	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1623	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1624	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1625	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1626	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1627	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1628	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1629	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1630	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1631	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1632	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1633	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable
LCC1634	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1635	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1636	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1637	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1638	US	Large corporate sample	Other financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1639	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1640	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1641	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1642	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1643	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1644	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1645	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1646	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1647	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1648	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1649	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1650	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1651	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1652	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1653	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1654	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1655	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1656	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1657	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1658	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1659	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1660	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1661	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1662	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1663	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1664	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1665	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1666	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1667	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1668	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1669	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1670	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1671	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1672	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1673	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1674	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1675	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1676	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1677	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1678	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1679	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1680	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1681	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1682	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1683	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1684	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1685	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1686	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1687	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1688	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1689	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1690	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1691	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1692	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1693	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1694	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1695	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1696	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1697	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1698	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1699	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1700	BE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1701	CA	Large corporate sample	Financial corporations other than credit institutions	Not applicable	Not applicable
LCC1702	CH	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1703	CH	Large corporate sample	Financial corporations other than credit institutions	Not applicable	Not applicable
LCC1704	CH	Large corporate sample	Financial corporations other than credit institutions	Not applicable	Not applicable
LCC1705	DE	Large corporate sample	Financial corporations other than credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
LCC1706	DE	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1707	DE	Large corporate sample	Financial corporations other than credit institutions	Not applicable	Not applicable
LCC1708	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1709	FR	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1710	FR	Large corporate sample	Financial corporations other than credit institutions	Not applicable	Not applicable
LCC1711	GB	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1712	HK	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1713	KY	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1714	NL	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
LCC1715	US	Large corporate sample	Non-financial corporations	Not applicable	Not applicable
GGC1	AR	Sovereign sample	General Governments	Not applicable	Not applicable
GGC2	AU	Sovereign sample	General Governments	Not applicable	Not applicable
GGC3	AT	Sovereign sample	General Governments	Not applicable	Not applicable
GGC4	BD	Sovereign sample	General Governments	Not applicable	Not applicable
GGC5	BE	Sovereign sample	General Governments	Not applicable	Not applicable
GGC6	BR	Sovereign sample	General Governments	Not applicable	Not applicable
GGC7	BG	Sovereign sample	General Governments	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
GGC8	CA	Sovereign sample	General Governments	Not applicable	Not applicable
GGC9	CL	Sovereign sample	General Governments	Not applicable	Not applicable
GGC10	CN	Sovereign sample	General Governments	Not applicable	Not applicable
GGC11	CO	Sovereign sample	General Governments	Not applicable	Not applicable
GGC12	CZ	Sovereign sample	General Governments	Not applicable	Not applicable
GGC13	DK	Sovereign sample	General Governments	Not applicable	Not applicable
GGC14	EG	Sovereign sample	General Governments	Not applicable	Not applicable
GGC15	EE	Sovereign sample	General Governments	Not applicable	Not applicable
GGC16	FI	Sovereign sample	General Governments	Not applicable	Not applicable
GGC17	FR	Sovereign sample	General Governments	Not applicable	Not applicable
GGC18	DE	Sovereign sample	General Governments	Not applicable	Not applicable
GGC19	GR	Sovereign sample	General Governments	Not applicable	Not applicable
GGC20	HU	Sovereign sample	General Governments	Not applicable	Not applicable
GGC21	IN	Sovereign sample	General Governments	Not applicable	Not applicable
GGC22	ID	Sovereign sample	General Governments	Not applicable	Not applicable
GGC23	IE	Sovereign sample	General Governments	Not applicable	Not applicable
GGC24	IL	Sovereign sample	General Governments	Not applicable	Not applicable
GGC25	IT	Sovereign sample	General Governments	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
GGC26	JP	Sovereign sample	General Governments	Not applicable	Not applicable
GGC27	KE	Sovereign sample	General Governments	Not applicable	Not applicable
GGC28	LV	Sovereign sample	General Governments	Not applicable	Not applicable
GGC29	LT	Sovereign sample	General Governments	Not applicable	Not applicable
GGC30	LU	Sovereign sample	General Governments	Not applicable	Not applicable
GGC31	MY	Sovereign sample	General Governments	Not applicable	Not applicable
GGC32	MT	Sovereign sample	General Governments	Not applicable	Not applicable
GGC33	MX	Sovereign sample	General Governments	Not applicable	Not applicable
GGC34	MA	Sovereign sample	General Governments	Not applicable	Not applicable
GGC35	NL	Sovereign sample	General Governments	Not applicable	Not applicable
GGC36	NZ	Sovereign sample	General Governments	Not applicable	Not applicable
GGC37	NO	Sovereign sample	General Governments	Not applicable	Not applicable
GGC38	PH	Sovereign sample	General Governments	Not applicable	Not applicable
GGC39	PL	Sovereign sample	General Governments	Not applicable	Not applicable
GGC40	PT	Sovereign sample	General Governments	Not applicable	Not applicable
GGC41	RO	Sovereign sample	General Governments	Not applicable	Not applicable
GGC42	RU	Sovereign sample	General Governments	Not applicable	Not applicable
GGC43	SA	Sovereign sample	General Governments	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
GGC44	SG	Sovereign sample	General Governments	Not applicable	Not applicable
GGC45	SK	Sovereign sample	General Governments	Not applicable	Not applicable
GGC46	SI	Sovereign sample	General Governments	Not applicable	Not applicable
GGC47	ZA	Sovereign sample	General Governments	Not applicable	Not applicable
GGC48	KR	Sovereign sample	General Governments	Not applicable	Not applicable
GGC49	ES	Sovereign sample	General Governments	Not applicable	Not applicable
GGC50	SD	Sovereign sample	General Governments	Not applicable	Not applicable
GGC51	SE	Sovereign sample	General Governments	Not applicable	Not applicable
GGC52	CH	Sovereign sample	General Governments	Not applicable	Not applicable
GGC53	TW	Sovereign sample	General Governments	Not applicable	Not applicable
GGC54	TH	Sovereign sample	General Governments	Not applicable	Not applicable
GGC55	TR	Sovereign sample	General Governments	Not applicable	Not applicable
GGC56	UA	Sovereign sample	General Governments	Not applicable	Not applicable
GGC57	AE	Sovereign sample	General Governments	Not applicable	Not applicable
GGC58	GB	Sovereign sample	General Governments	Not applicable	Not applicable
GGC58	GB	Sovereign sample	General Governments	Not applicable	Not applicable
GGC59	US	Sovereign sample	General Governments	Not applicable	Not applicable
GGC60	VE	Sovereign sample	General Governments	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
GGC61	VN	Sovereign sample	General Governments	Not applicable	Not applicable
GGC62	US	Sovereign sample	General Governments	Not applicable	Not applicable
GGC63	US	Sovereign sample	General governments	Not applicable	Not applicable
CIC1	NL	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC2	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC3	IE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC4	GR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC5	AU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC6	BR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC7	PT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC8	BR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC9	IT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC10	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC11	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC12	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC13	HK	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC14	IE	Institutions sample	Credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC15	CA	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC16	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC17	CA	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC18	ES	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC19	ES	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC20	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC20	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC21	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC22	ES	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC23	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC24	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC25	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC26	ES	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC27	CA	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC28	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC29	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC30	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC31	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC32	CN	Institutions sample	Credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC33	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC34	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC35	AU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC36	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC37	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC38	CH	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC39	DK	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC40	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC41	NO	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC42	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC43	GR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC44	AT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC45	PT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC46	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC47	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC48	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC48	GB	Institutions sample	Credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC49	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC50	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC51	NL	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC52	IT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC53	IE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC54	BR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC55	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC56	DK	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC57	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC58	KR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC59	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC60	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC60	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC61	AU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC62	IT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC63	JP	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC64	JP	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC65	IT	Institutions sample	Credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC66	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC67	AU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC68	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC68	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC69	JP	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC70	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC71	SE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC72	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC73	FI	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC74	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC75	NL	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC76	AT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC77	CA	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC78	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC78	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC79	ES	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC80	RU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC81	SE	Institutions sample	Credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC82	CN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC83	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC84	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC84	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC85	IN	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC86	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC87	JP	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC88	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC89	SE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC90	SE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC91	DK	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC92	JP	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC93	CA	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC94	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC95	IT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC96	CH	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC97	IT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC98	SG	Institutions sample	Credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC99	RU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC100	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC101	AU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC102	KR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC103	AE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC104	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC105	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC106	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC107	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC108	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC109	BE	Institutions sample	Financial corporations other than credit institutions	Not applicable	Not applicable
CIC110	BE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC111	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC112	CZ	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC113	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC114	DE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC115	FI	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC116	FR	Institutions sample	Financial corporations other than credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC117	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC118	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC119	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC120	FR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC121	GB	Institutions sample	Financial corporations other than credit institutions	Not applicable	Not applicable
CIC122	GB	Institutions sample	Financial corporations other than credit institutions	Not applicable	Not applicable
CIC123	GB	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC124	GG	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC125	HK	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC126	IE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC127	IE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC128	IE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC129	JE	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC130	JP	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC131	LU	Institutions sample	Credit institutions	Not applicable	Not applicable

Counterparty code	Geographical area	Portfolio name	Sector of the counterparty	Type of exposures	Type of facility
010	080	090	100	110	120
CIC132	LU	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC133	MT	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC134	NL	Institutions sample	Financial corporations other than credit institutions	Not applicable	Not applicable
CIC135	NL	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC136	NZ	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC137	SA	Institutions sample	Central banks	Not applicable	Not applicable
CIC138	TR	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC139	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC140	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC141	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC142	US	Institutions sample	Credit institutions	Not applicable	Not applicable
CIC143	US	Institutions sample	Credit institutions	Not applicable	Not applicable

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Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
LCS0001	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0002	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0003	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0004	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0005	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0006	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0007	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0008	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS0009	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00010	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00011	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00012	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00013	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00014	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00015	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00016	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00017	Large corporate sample	Not applicable	Not applicable	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
LCS00018	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00019	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00020	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00021	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00022	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00023	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00024	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00025	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00026	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00027	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00028	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00029	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00030	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00031	Large corporate sample	Not applicable	Not applicable	Defaulted
LCS00032	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00033	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00034	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00035	Large corporate sample	Not applicable	Not applicable	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
LCS00036	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00037	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00038	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00039	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00040	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00041	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00042	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00043	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00044	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00045	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00046	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00047	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00048	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LCS00049	Large corporate sample	EU	Not applicable	Non-defaulted
LCS00050	Large corporate sample	EU	Not applicable	Non-defaulted
LCS00051	Large corporate sample	NON-EU	Not applicable	Non-defaulted
LCS00052	Large corporate sample	NON-EU	Not applicable	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
LCS00053	Large corporate sample	Not applicable	Not applicable	Non-defaulted
LC00001	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00002	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00003	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00004	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00005	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00006	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00007	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00008	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00009	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00010	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00011	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00012	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00013	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00014	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00015	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00016	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00017	Large corporate	Not applicable	Corporates — Other	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
LC00018	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00019	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00020	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00021	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00022	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00023	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00024	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00025	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00026	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00027	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00028	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00029	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00030	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00031	Large corporate	Not applicable	Corporates — Other	Defaulted
LC00032	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00033	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00034	Large corporate	Not applicable	Corporates — Other	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
LC00035	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00036	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00037	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00038	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00039	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00040	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00041	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00042	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00043	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00044	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00045	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00046	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00047	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00048	Large corporate	Not applicable	Corporates — Other	Non-defaulted
LC00049	Large corporate	EU	Corporates — Other	Non-defaulted
LC00050	Large corporate	EU	Corporates — Other	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
LC00051	Large corporate	NON-EU	Corporates — Other	Non-defaulted
LC00052	Large corporate	NON-EU	Corporates — Other	Non-defaulted
LC00053	Large corporate	Not applicable	Corporates — Other	Non-defaulted
GG00001	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00002	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00003	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00004	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00005	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00006	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00007	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00008	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00009	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00010	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00011	Sovereign	Not applicable	Central governments and central banks	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
GG00012	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00013	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00014	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00015	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00016	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00017	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00018	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00019	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00020	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00021	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00022	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00023	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00024	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00025	Sovereign	Not applicable	Central governments and central banks	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
GG00026	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00027	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00028	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00029	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00030	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
GG00031	Sovereign	Not applicable	Central governments and central banks	Defaulted
GG00032	Sovereign	Not applicable	Central governments and central banks	Non-defaulted
CI00001	Institutions	Not applicable	Institutions	Non-defaulted
CI00002	Institutions	Not applicable	Institutions	Non-defaulted
CI00003	Institutions	Not applicable	Institutions	Non-defaulted
CI00004	Institutions	Not applicable	Institutions	Non-defaulted
CI00005	Institutions	Not applicable	Institutions	Non-defaulted
CI00006	Institutions	Not applicable	Institutions	Non-defaulted
CI00007	Institutions	Not applicable	Institutions	Non-defaulted
CI00008	Institutions	Not applicable	Institutions	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
CI00009	Institutions	Not applicable	Institutions	Non-defaulted
CI00010	Institutions	Not applicable	Institutions	Non-defaulted
CI00011	Institutions	Not applicable	Institutions	Non-defaulted
CI00012	Institutions	Not applicable	Institutions	Non-defaulted
CI00013	Institutions	Not applicable	Institutions	Non-defaulted
CI00014	Institutions	Not applicable	Institutions	Non-defaulted
CI00015	Institutions	Not applicable	Institutions	Non-defaulted
CI00016	Institutions	Not applicable	Institutions	Non-defaulted
CI00017	Institutions	Not applicable	Institutions	Non-defaulted
CI00018	Institutions	Not applicable	Institutions	Non-defaulted
CI00019	Institutions	Not applicable	Institutions	Non-defaulted
CI00020	Institutions	Not applicable	Institutions	Non-defaulted
CI00021	Institutions	Not applicable	Institutions	Non-defaulted
CI00022	Institutions	Not applicable	Institutions	Non-defaulted
CI00023	Institutions	Not applicable	Institutions	Non-defaulted
CI00024	Institutions	Not applicable	Institutions	Non-defaulted
CI00025	Institutions	Not applicable	Institutions	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
CI00026	Institutions	Not applicable	Institutions	Non-defaulted
CI00027	Institutions	Not applicable	Institutions	Non-defaulted
CI00028	Institutions	Not applicable	Institutions	Non-defaulted
CI00029	Institutions	Not applicable	Institutions	Non-defaulted
CI00030	Institutions	Not applicable	Institutions	Non-defaulted
CI00031	Institutions	Not applicable	Institutions	Defaulted
CI00032	Institutions	Not applicable	Institutions	Non-defaulted
FC00001	Institutions	Not applicable	Institutions	Non-defaulted
FC00002	Institutions	Not applicable	Institutions	Non-defaulted
FC00003	Institutions	Not applicable	Institutions	Non-defaulted
FC00004	Institutions	Not applicable	Institutions	Non-defaulted
FC00005	Institutions	Not applicable	Institutions	Non-defaulted
FC00006	Institutions	Not applicable	Institutions	Non-defaulted
FC00007	Institutions	Not applicable	Institutions	Non-defaulted
FC00008	Institutions	Not applicable	Institutions	Non-defaulted
FC00009	Institutions	Not applicable	Institutions	Non-defaulted
FC00010	Institutions	Not applicable	Institutions	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
FC00011	Institutions	Not applicable	Institutions	Non-defaulted
FC00012	Institutions	Not applicable	Institutions	Non-defaulted
FC00013	Institutions	Not applicable	Institutions	Non-defaulted
FC00014	Institutions	Not applicable	Institutions	Non-defaulted
FC00015	Institutions	Not applicable	Institutions	Non-defaulted
FC00016	Institutions	Not applicable	Institutions	Non-defaulted
FC00017	Institutions	Not applicable	Institutions	Non-defaulted
FC00018	Institutions	Not applicable	Institutions	Non-defaulted
FC00019	Institutions	Not applicable	Institutions	Non-defaulted
FC00020	Institutions	Not applicable	Institutions	Non-defaulted
FC00021	Institutions	Not applicable	Institutions	Non-defaulted
FC00022	Institutions	Not applicable	Institutions	Non-defaulted
FC00023	Institutions	Not applicable	Institutions	Non-defaulted
FC00024	Institutions	Not applicable	Institutions	Non-defaulted
FC00025	Institutions	Not applicable	Institutions	Non-defaulted
FC00026	Institutions	Not applicable	Institutions	Non-defaulted

Portfolio ID	Portfolio name	Geographical area	Exposure class	Default status
010	020	030	040	050
FC00027	Institutions	Not applicable	Institutions	Non-defaulted
FC00028	Institutions	Not applicable	Institutions	Non-defaulted
FC00029	Institutions	Not applicable	Institutions	Non-defaulted
FC00030	Institutions	Not applicable	Institutions	Non-defaulted
FC00031	Institutions	Not applicable	Institutions	Defaulted
FC00032	Institutions	Not applicable	Institutions	Non-defaulted

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
LCS0001	Rating 1	Drawn credit facility	Not applicable	Not applicable
LCS0002	Rating 2	Drawn credit facility	Not applicable	Not applicable
LCS0003	Rating 3	Drawn credit facility	Not applicable	Not applicable
LCS0004	Rating 4	Drawn credit facility	Not applicable	Not applicable
LCS0005	Rating 5	Drawn credit facility	Not applicable	Not applicable
LCS0006	Rating 6	Drawn credit facility	Not applicable	Not applicable
LCS0007	Rating 7	Drawn credit facility	Not applicable	Not applicable
LCS0008	Rating 8	Drawn credit facility	Not applicable	Not applicable
LCS0009	Rating 9	Drawn credit facility	Not applicable	Not applicable
LCS00010	Rating 10	Drawn credit facility	Not applicable	Not applicable
LCS00011	Rating 11	Drawn credit facility	Not applicable	Not applicable
LCS00012	Rating 12	Drawn credit facility	Not applicable	Not applicable
LCS00013	Rating 13	Drawn credit facility	Not applicable	Not applicable
LCS00014	Rating 14	Drawn credit facility	Not applicable	Not applicable
LCS00015	Rating 15	Drawn credit facility	Not applicable	Not applicable
LCS00016	Rating 16	Drawn credit facility	Not applicable	Not applicable
LCS00017	Rating 17	Drawn credit facility	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
LCS00018	Rating 18	Drawn credit facility	Not applicable	Not applicable
LCS00019	Rating 19	Drawn credit facility	Not applicable	Not applicable
LCS00020	Rating 20	Drawn credit facility	Not applicable	Not applicable
LCS00021	Rating 21	Drawn credit facility	Not applicable	Not applicable
LCS00022	Rating 22	Drawn credit facility	Not applicable	Not applicable
LCS00023	Rating 23	Drawn credit facility	Not applicable	Not applicable
LCS00024	Rating 24	Drawn credit facility	Not applicable	Not applicable
LCS00025	Rating 25	Drawn credit facility	Not applicable	Not applicable
LCS00026	Rating 26	Drawn credit facility	Not applicable	Not applicable
LCS00027	Rating 27	Drawn credit facility	Not applicable	Not applicable
LCS00028	Rating 28	Drawn credit facility	Not applicable	Not applicable
LCS00029	Rating 29	Drawn credit facility	Not applicable	Not applicable
LCS00030	Rating 30	Drawn credit facility	Not applicable	Not applicable
LCS00031	Not applicable	Not applicable	Not applicable	Not applicable
LCS00032	Not applicable	Drawn credit facility	Exposures without credit protection	Not applicable
LCS00033	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LCS00034	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LCS00035	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
LCS00036	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LCS00037	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LCS00038	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LCS00039	Not applicable	Drawn credit facility	Exposures with unfunded credit protection	Not applicable
LCS00040	Not applicable	Undrawn committed revolving credit facility	Not applicable	Not applicable
LCS00041	Not applicable	Undrawn committed term credit facility	Not applicable	Not applicable
LCS00042	Not applicable	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable
LCS00043	Not applicable	Undrawn committed credit facility	Not applicable	Not applicable
LCS00044	Not applicable	Undrawn uncommitted credit lines	Not applicable	Not applicable
LCS00045	Not applicable	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable
LCS00046	Not applicable	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable
LCS00047	Not applicable	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable
LCS00048	Not applicable	Other facilities	Not applicable	Not applicable
LCS00049	Not applicable	Not applicable	Not applicable	Not applicable
LCS00050	Not applicable	Not applicable	Not applicable	Not applicable
LCS00051	Not applicable	Not applicable	Not applicable	Not applicable
LCS00052	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
LCS00053	Not applicable	Not applicable	Not applicable	Not applicable
LC00001	Rating 1	Drawn credit facility	Not applicable	Not applicable
LC00002	Rating 2	Drawn credit facility	Not applicable	Not applicable
LC00003	Rating 3	Drawn credit facility	Not applicable	Not applicable
LC00004	Rating 4	Drawn credit facility	Not applicable	Not applicable
LC00005	Rating 5	Drawn credit facility	Not applicable	Not applicable
LC00006	Rating 6	Drawn credit facility	Not applicable	Not applicable
LC00007	Rating 7	Drawn credit facility	Not applicable	Not applicable
LC00008	Rating 8	Drawn credit facility	Not applicable	Not applicable
LC00009	Rating 9	Drawn credit facility	Not applicable	Not applicable
LC00010	Rating 10	Drawn credit facility	Not applicable	Not applicable
LC00011	Rating 11	Drawn credit facility	Not applicable	Not applicable
LC00012	Rating 12	Drawn credit facility	Not applicable	Not applicable
LC00013	Rating 13	Drawn credit facility	Not applicable	Not applicable
LC00014	Rating 14	Drawn credit facility	Not applicable	Not applicable
LC00015	Rating 15	Drawn credit facility	Not applicable	Not applicable
LC00016	Rating 16	Drawn credit facility	Not applicable	Not applicable
LC00017	Rating 17	Drawn credit facility	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
LC00018	Rating 18	Drawn credit facility	Not applicable	Not applicable
LC00019	Rating 19	Drawn credit facility	Not applicable	Not applicable
LC00020	Rating 20	Drawn credit facility	Not applicable	Not applicable
LC00021	Rating 21	Drawn credit facility	Not applicable	Not applicable
LC00022	Rating 22	Drawn credit facility	Not applicable	Not applicable
LC00023	Rating 23	Drawn credit facility	Not applicable	Not applicable
LC00024	Rating 24	Drawn credit facility	Not applicable	Not applicable
LC00025	Rating 25	Drawn credit facility	Not applicable	Not applicable
LC00026	Rating 26	Drawn credit facility	Not applicable	Not applicable
LC00027	Rating 27	Drawn credit facility	Not applicable	Not applicable
LC00028	Rating 28	Drawn credit facility	Not applicable	Not applicable
LC00029	Rating 29	Drawn credit facility	Not applicable	Not applicable
LC00030	Rating 30	Drawn credit facility	Not applicable	Not applicable
LC00031	Not applicable	Not applicable	Not applicable	Not applicable
LC00032	Not applicable	Drawn credit facility	Exposures without credit protection	Not applicable
LC00033	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LC00034	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
LC00035	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LC00036	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LC00037	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LC00038	Not applicable	Drawn credit facility	Exposures with funded credit protection	Not applicable
LC00039	Not applicable	Drawn credit facility	Exposures with unfunded credit protection	Not applicable
LC00040	Not applicable	Undrawn committed revolving credit facility	Not applicable	Not applicable
LC00041	Not applicable	Undrawn committed term credit facility	Not applicable	Not applicable
LC00042	Not applicable	Note issuance facility (NIF) and revolving underwriting facility (RUF)	Not applicable	Not applicable
LC00043	Not applicable	Undrawn committed credit facility	Not applicable	Not applicable
LC00044	Not applicable	Undrawn uncommitted credit lines	Not applicable	Not applicable
LC00045	Not applicable	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items	Not applicable	Not applicable
LC00046	Not applicable	Issued short term letter of credit and other medium-risk off-balance sheet items	Not applicable	Not applicable
LC00047	Not applicable	Issued warranties and indemnities, guarantees, irrevocable stand-by letter of credit and documentary credit	Not applicable	Not applicable
LC00048	Not applicable	Other facilities	Not applicable	Not applicable
LC00049	Not applicable	Not applicable	Not applicable	Not applicable
LC00050	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
LC00051	Not applicable	Not applicable	Not applicable	Not applicable
LC00052	Not applicable	Not applicable	Not applicable	Not applicable
LC00053	Not applicable	Not applicable	Not applicable	Not applicable
GG00001	Rating 1	Not applicable	Not applicable	Not applicable
GG00002	Rating 2	Not applicable	Not applicable	Not applicable
GG00003	Rating 3	Not applicable	Not applicable	Not applicable
GG00004	Rating 4	Not applicable	Not applicable	Not applicable
GG00005	Rating 5	Not applicable	Not applicable	Not applicable
GG00006	Rating 6	Not applicable	Not applicable	Not applicable
GG00007	Rating 7	Not applicable	Not applicable	Not applicable
GG00008	Rating 8	Not applicable	Not applicable	Not applicable
GG00009	Rating 9	Not applicable	Not applicable	Not applicable
GG00010	Rating 10	Not applicable	Not applicable	Not applicable
GG00011	Rating 11	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
GG00012	Rating 12	Not applicable	Not applicable	Not applicable
GG00013	Rating 13	Not applicable	Not applicable	Not applicable
GG00014	Rating 14	Not applicable	Not applicable	Not applicable
GG00015	Rating 15	Not applicable	Not applicable	Not applicable
GG00016	Rating 16	Not applicable	Not applicable	Not applicable
GG00017	Rating 17	Not applicable	Not applicable	Not applicable
GG00018	Rating 18	Not applicable	Not applicable	Not applicable
GG00019	Rating 19	Not applicable	Not applicable	Not applicable
GG00020	Rating 20	Not applicable	Not applicable	Not applicable
GG00021	Rating 21	Not applicable	Not applicable	Not applicable
GG00022	Rating 22	Not applicable	Not applicable	Not applicable
GG00023	Rating 23	Not applicable	Not applicable	Not applicable
GG00024	Rating 24	Not applicable	Not applicable	Not applicable
GG00025	Rating 25	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
GG00026	Rating 26	Not applicable	Not applicable	Not applicable
GG00027	Rating 27	Not applicable	Not applicable	Not applicable
GG00028	Rating 28	Not applicable	Not applicable	Not applicable
GG00029	Rating 29	Not applicable	Not applicable	Not applicable
GG00030	Rating 30	Not applicable	Not applicable	Not applicable
GG00031	Not applicable	Not applicable	Not applicable	Not applicable
GG00032	Not applicable	Not applicable	Not applicable	Not applicable
CI00001	Rating 1	Not applicable	Not applicable	Not applicable
CI00002	Rating 2	Not applicable	Not applicable	Not applicable
CI00003	Rating 3	Not applicable	Not applicable	Not applicable
CI00004	Rating 4	Not applicable	Not applicable	Not applicable
CI00005	Rating 5	Not applicable	Not applicable	Not applicable
CI00006	Rating 6	Not applicable	Not applicable	Not applicable
CI00007	Rating 7	Not applicable	Not applicable	Not applicable
CI00008	Rating 8	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
CI00009	Rating 9	Not applicable	Not applicable	Not applicable
CI00010	Rating 10	Not applicable	Not applicable	Not applicable
CI00011	Rating 11	Not applicable	Not applicable	Not applicable
CI00012	Rating 12	Not applicable	Not applicable	Not applicable
CI00013	Rating 13	Not applicable	Not applicable	Not applicable
CI00014	Rating 14	Not applicable	Not applicable	Not applicable
CI00015	Rating 15	Not applicable	Not applicable	Not applicable
CI00016	Rating 16	Not applicable	Not applicable	Not applicable
CI00017	Rating 17	Not applicable	Not applicable	Not applicable
CI00018	Rating 18	Not applicable	Not applicable	Not applicable
CI00019	Rating 19	Not applicable	Not applicable	Not applicable
CI00020	Rating 20	Not applicable	Not applicable	Not applicable
CI00021	Rating 21	Not applicable	Not applicable	Not applicable
CI00022	Rating 22	Not applicable	Not applicable	Not applicable
CI00023	Rating 23	Not applicable	Not applicable	Not applicable
CI00024	Rating 24	Not applicable	Not applicable	Not applicable
CI00025	Rating 25	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
CI00026	Rating 26	Not applicable	Not applicable	Not applicable
CI00027	Rating 27	Not applicable	Not applicable	Not applicable
CI00028	Rating 28	Not applicable	Not applicable	Not applicable
CI00029	Rating 29	Not applicable	Not applicable	Not applicable
CI00030	Rating 30	Not applicable	Not applicable	Not applicable
CI00031	Not applicable	Not applicable	Not applicable	Not applicable
CI00032	Not applicable	Not applicable	Not applicable	Not applicable
FC00001	Rating 1	Not applicable	Not applicable	Not applicable
FC00002	Rating 2	Not applicable	Not applicable	Not applicable
FC00003	Rating 3	Not applicable	Not applicable	Not applicable
FC00004	Rating 4	Not applicable	Not applicable	Not applicable
FC00005	Rating 5	Not applicable	Not applicable	Not applicable
FC00006	Rating 6	Not applicable	Not applicable	Not applicable
FC00007	Rating 7	Not applicable	Not applicable	Not applicable
FC00008	Rating 8	Not applicable	Not applicable	Not applicable
FC00009	Rating 9	Not applicable	Not applicable	Not applicable
FC00010	Rating 10	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
FC00011	Rating 11	Not applicable	Not applicable	Not applicable
FC00012	Rating 12	Not applicable	Not applicable	Not applicable
FC00013	Rating 13	Not applicable	Not applicable	Not applicable
FC00014	Rating 14	Not applicable	Not applicable	Not applicable
FC00015	Rating 15	Not applicable	Not applicable	Not applicable
FC00016	Rating 16	Not applicable	Not applicable	Not applicable
FC00017	Rating 17	Not applicable	Not applicable	Not applicable
FC00018	Rating 18	Not applicable	Not applicable	Not applicable
FC00019	Rating 19	Not applicable	Not applicable	Not applicable
FC00020	Rating 20	Not applicable	Not applicable	Not applicable
FC00021	Rating 21	Not applicable	Not applicable	Not applicable
FC00022	Rating 22	Not applicable	Not applicable	Not applicable
FC00023	Rating 23	Not applicable	Not applicable	Not applicable
FC00024	Rating 24	Not applicable	Not applicable	Not applicable
FC00025	Rating 25	Not applicable	Not applicable	Not applicable
FC00026	Rating 26	Not applicable	Not applicable	Not applicable

Portfolio ID	Rating	Type of facility	Collateralisation status	NACE code
010	060	070	080	090
FC00027	Rating 27	Not applicable	Not applicable	Not applicable
FC00028	Rating 28	Not applicable	Not applicable	Not applicable
FC00029	Rating 29	Not applicable	Not applicable	Not applicable
FC00030	Rating 30	Not applicable	Not applicable	Not applicable
FC00031	Not applicable	Not applicable	Not applicable	Not applicable
FC00032	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
LCS0001	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0002	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0003	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0004	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0005	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0006	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0007	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0008	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS0009	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00010	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00011	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00012	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00013	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00014	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00015	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00016	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00017	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
LCS00018	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00019	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00020	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00021	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00022	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00023	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00024	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00025	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00026	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00027	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00028	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00029	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00030	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00031	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00032	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00033	Not applicable	>EUR 200 mln.	Eligible financial collateral	Not applicable	Not applicable
LCS00034	Not applicable	>EUR 200 mln.	Other eligible collateral: Receivables	Not applicable	Not applicable
LCS00035	Not applicable	>EUR 200 mln.	Other eligible collateral: Residential Real estate	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
LCS00036	Not applicable	>EUR 200 mln.	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable
LCS00037	Not applicable	>EUR 200 mln.	Other eligible collateral: Physical collateral	Not applicable	Not applicable
LCS00038	Not applicable	>EUR 200 mln.	Other funded credit protection	Not applicable	Not applicable
LCS00039	Not applicable	>EUR 200 mln.	Unfunded credit protection	Not applicable	Not applicable
LCS00040	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00041	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00042	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00043	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00044	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00045	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00046	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00047	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00048	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00049	Non-financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00050	Other financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00051	Non-financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LCS00052	Other financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
LCS00053	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00001	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00002	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00003	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00004	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00005	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00006	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00007	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00008	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00009	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00010	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00011	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00012	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00013	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00014	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00015	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00016	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00017	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
LC00018	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00019	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00020	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00021	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00022	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00023	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00024	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00025	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00026	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00027	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00028	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00029	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00030	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00031	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00032	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00033	Not applicable	>EUR 200 mln.	Eligible financial collateral	Not applicable	Not applicable
LC00034	Not applicable	>EUR 200 mln.	Other eligible collateral: Receivables	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
LC00035	Not applicable	>EUR 200 mln.	Other eligible collateral: Residential Real estate	Not applicable	Not applicable
LC00036	Not applicable	>EUR 200 mln.	Other eligible collateral: Commercial Real estate	Not applicable	Not applicable
LC00037	Not applicable	>EUR 200 mln.	Other eligible collateral: Physical collateral	Not applicable	Not applicable
LC00038	Not applicable	>EUR 200 mln.	Other funded credit protection	Not applicable	Not applicable
LC00039	Not applicable	>EUR 200 mln.	Unfunded credit protection	Not applicable	Not applicable
LC00040	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00041	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00042	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00043	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00044	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00045	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00046	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00047	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00048	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00049	Non-financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00050	Other financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
LC00051	Non-financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00052	Other financial corporations	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
LC00053	Not applicable	>EUR 200 mln.	Not applicable	Not applicable	Not applicable
GG00001	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00002	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00003	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00004	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00005	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00006	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00007	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00008	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00009	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00010	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00011	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
GG00012	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00013	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00014	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00015	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00016	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00017	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00018	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00019	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00020	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00021	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00022	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00023	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00024	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00025	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
GG00026	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00027	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00028	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00029	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00030	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00031	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
GG00032	Central banks and central governments	Not applicable	Not applicable	Not applicable	Not applicable
CI00001	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00002	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00003	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00004	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00005	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00006	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00007	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00008	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
CI00009	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00010	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00011	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00012	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00013	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00014	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00015	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00016	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00017	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00018	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00019	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00020	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00021	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00022	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00023	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00024	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00025	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
CI00026	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00027	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00028	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00029	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00030	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00031	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
CI00032	Credit institutions	Not applicable	Not applicable	Not applicable	Not applicable
FC00001	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00002	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00003	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00004	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00005	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00006	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00007	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00008	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00009	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00010	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
FC00011	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00012	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00013	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00014	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00015	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00016	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00017	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00018	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00019	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00020	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00021	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00022	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00023	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00024	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00025	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00026	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Sector of counterparty	Size of counterparty	Collateral type	Type of exposures	Size of exposure
010	100	110	120	130	140
FC00027	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00028	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00029	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00030	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00031	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable
FC00032	Other financial corporations	Not applicable	Not applicable	Not applicable	Not applicable

C 103.00 — Definition of High Default Portfolios

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATCORP0001	CORP Non-defaulted Secured Construction	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0002	CORP Non-defaulted Secured Other	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0003	CORP Non-defaulted Secured	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0004	CORP Defaulted	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0005	CORP Non-defaulted Unsecured Construction	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0006	CORP Non-defaulted Unsecured Other	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0007	CORP Non-Defaulted	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0008	CORP Non-defaulted Secured	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATCORP0009	CORP Non-defaulted Unsecured	AT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ATMORT0001	Mortgages Non-defaulted ILTV <=25 %	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0006	Mortgages Non-defaulted ILTV >125 %	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0007	Mortgages Non-defaulted funded CRM	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0008	Mortgages Non-defaulted Unfunded CRM	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0009	Mortgages Defaulted	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATMORT0010	Mortgages Non-defaulted	AT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0001	SMEC Non-defaulted Secured Construction	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0002	SMEC Non-defaulted Secured Other	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0003	SMEC Non-defaulted Secured	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATSMEC0004	SMEC Defaulted	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0005	SMEC Non-defaulted Unsecured Construction	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0006	SMEC Non-defaulted Unsecured Other	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0007	SMEC Non-defaulted Unsecured	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0008	SMEC Non-Defaulted	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMEC0009	SMEC Non-defaulted Secured	AT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0001	SMER Non-defaulted Secured Construction	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0002	SMER Non-defaulted Secured Other	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0003	SMER Non-defaulted Secured	AT	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0004	SMER Defaulted	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATSMER0005	SMER Non-defaulted Unsecured Construction	AT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0006	SMER Non-defaulted Unsecured Other	AT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0007	SMER Non-defaulted Unsecured	AT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0008	SMER Non-Defaulted	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ATSMER0009	SMER Non-defaulted Secured	AT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BECORP0001	CORP Non-defaulted Secured Construction	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BECORP0002	CORP Non-defaulted Secured Other	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BECORP0003	CORP Non-defaulted Secured	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BECORP0004	CORP Defaulted	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BECORP0005	CORP Non-defaulted Unsecured Construction	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BECORP0006	CORP Non-defaulted Unsecured Other	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BECORP0007	CORP Non-Defaulted	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BECORP0008	CORP Non-defaulted Secured	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BECORP0009	CORP Non-defaulted Unsecured	BE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BEMORT0001	Mortgages Non-defaulted ILTV <=25 %	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0006	Mortgages Non-defaulted ILTV >125 %	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0007	Mortgages Non-defaulted funded CRM	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BEMORT0008	Mortgages Non-defaulted Unfunded CRM	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0009	Mortgages Defaulted	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BEMORT0010	Mortgages Non-defaulted	BE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0001	SMEC Non-defaulted Secured Construction	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0002	SMEC Non-defaulted Secured Other	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0003	SMEC Non-defaulted Secured	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0004	SMEC Defaulted	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0005	SMEC Non-defaulted Unsecured Construction	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0006	SMEC Non-defaulted Unsecured Other	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0007	SMEC Non-defaulted Unsecured	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BESMEC0008	SMEC Non-Defaulted	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMEC0009	SMEC Non-defaulted Secured	BE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0001	SMER Non-defaulted Secured Construction	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0002	SMER Non-defaulted Secured Other	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0003	SMER Non-defaulted Secured	BE	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0004	SMER Defaulted	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0005	SMER Non-defaulted Unsecured Construction	BE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0006	SMER Non-defaulted Unsecured Other	BE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0007	SMER Non-defaulted Unsecured	BE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BESMER0008	SMER Non-Defaulted	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BESMER0009	SMER Non-defaulted Secured	BE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGCORP0001	CORP Non-defaulted Secured Construction	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0002	CORP Non-defaulted Secured Other	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0003	CORP Non-defaulted Secured	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0004	CORP Defaulted	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0005	CORP Non-defaulted Unsecured Construction	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0006	CORP Non-defaulted Unsecured Other	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0007	CORP Non-Defaulted	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0008	CORP Non-defaulted Secured	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGCORP0009	CORP Non-defaulted Unsecured	BG	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
BGMORT0001	Mortgages Non-defaulted ILTV <=25 %	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0006	Mortgages Non-defaulted ILTV >125 %	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0007	Mortgages Non-defaulted funded CRM	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0008	Mortgages Non-defaulted Unfunded CRM	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0009	Mortgages Defaulted	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGMORT0010	Mortgages Non-defaulted	BG	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0001	SMEC Non-defaulted Secured Construction	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0002	SMEC Non-defaulted Secured Other	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGSMEC0003	SMEC Non-defaulted Secured	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0004	SMEC Defaulted	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0005	SMEC Non-defaulted Unsecured Construction	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0006	SMEC Non-defaulted Unsecured Other	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0007	SMEC Non-defaulted Unsecured	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0008	SMEC Non-Defaulted	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMEC0009	SMEC Non-defaulted Secured	BG	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0001	SMER Non-defaulted Secured Construction	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0002	SMER Non-defaulted Secured Other	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0003	SMER Non-defaulted Secured	BG	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGSMER0004	SMER Defaulted	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0005	SMER Non-defaulted Unsecured Construction	BG	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0006	SMER Non-defaulted Unsecured Other	BG	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0007	SMER Non-defaulted Unsecured	BG	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0008	SMER Non-Defaulted	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
BGSMER0009	SMER Non-defaulted Secured	BG	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CORP0007	CORP Non-Defaulted	Not applicable	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0001	CORP Non-defaulted Secured Construction	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0002	CORP Non-defaulted Secured Other	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0003	CORP Non-defaulted Secured	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYCORP0004	CORP Defaulted	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0005	CORP Non-defaulted Unsecured Construction	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0006	CORP Non-defaulted Unsecured Other	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0007	CORP Non-Defaulted	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0008	CORP Non-defaulted Secured	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYCORP0009	CORP Non-defaulted Unsecured	CY	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CYMORT0001	Mortgages Non-defaulted ILTV <=25 %	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0006	Mortgages Non-defaulted ILTV >125 %	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0007	Mortgages Non-defaulted funded CRM	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0008	Mortgages Non-defaulted Unfunded CRM	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0009	Mortgages Defaulted	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYMORT0010	Mortgages Non-defaulted	CY	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0001	SMEC Non-defaulted Secured Construction	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0002	SMEC Non-defaulted Secured Other	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0003	SMEC Non-defaulted Secured	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0004	SMEC Defaulted	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYSMEC0005	SMEC Non-defaulted Unsecured Construction	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0006	SMEC Non-defaulted Unsecured Other	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0007	SMEC Non-defaulted Unsecured	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0008	SMEC Non-Defaulted	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMEC0009	SMEC Non-defaulted Secured	CY	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0001	SMER Non-defaulted Secured Construction	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0002	SMER Non-defaulted Secured Other	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0003	SMER Non-defaulted Secured	CY	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0004	SMER Defaulted	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYSMER0005	SMER Non-defaulted Unsecured Construction	CY	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0006	SMER Non-defaulted Unsecured Other	CY	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0007	SMER Non-defaulted Unsecured	CY	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0008	SMER Non-Defaulted	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CYSMER0009	SMER Non-defaulted Secured	CY	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CZCORP0001	CORP Non-defaulted Secured Construction	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZCORP0002	CORP Non-defaulted Secured Other	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZCORP0003	CORP Non-defaulted Secured	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZCORP0004	CORP Defaulted	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZCORP0005	CORP Non-defaulted Unsecured Construction	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZCORP0006	CORP Non-defaulted Unsecured Other	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZCORP0007	CORP Non-Defaulted	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZCORP0008	CORP Non-defaulted Secured	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZCORP0009	CORP Non-defaulted Unsecured	CZ	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
CZMORT0001	Mortgages Non-defaulted ILTV <=25 %	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0006	Mortgages Non-defaulted ILTV >125 %	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZMORT0007	Mortgages Non-defaulted funded CRM	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0008	Mortgages Non-defaulted Unfunded CRM	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0009	Mortgages Defaulted	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZMORT0010	Mortgages Non-defaulted	CZ	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0001	SMEC Non-defaulted Secured Construction	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0002	SMEC Non-defaulted Secured Other	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0003	SMEC Non-defaulted Secured	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0004	SMEC Defaulted	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0005	SMEC Non-defaulted Unsecured Construction	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0006	SMEC Non-defaulted Unsecured Other	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0007	SMEC Non-defaulted Unsecured	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZSMEC0008	SMEC Non-Defaulted	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMEC0009	SMEC Non-defaulted Secured	CZ	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0001	SMER Non-defaulted Secured Construction	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0002	SMER Non-defaulted Secured Other	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0003	SMER Non-defaulted Secured	CZ	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0004	SMER Defaulted	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0005	SMER Non-defaulted Unsecured Construction	CZ	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0006	SMER Non-defaulted Unsecured Other	CZ	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0007	SMER Non-defaulted Unsecured	CZ	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CZSMER0008	SMER Non-Defaulted	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZSMER0009	SMER Non-defaulted Secured	CZ	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DECORP0001	CORP Non-defaulted Secured Construction	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0002	CORP Non-defaulted Secured Other	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0003	CORP Non-defaulted Secured	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0004	CORP Defaulted	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0005	CORP Non-defaulted Unsecured Construction	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0006	CORP Non-defaulted Unsecured Other	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0007	CORP Non-Defaulted	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0008	CORP Non-defaulted Secured	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DECORP0009	CORP Non-defaulted Unsecured	DE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DEMORT0001	Mortgages Non-defaulted ILTV <=25 %	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0006	Mortgages Non-defaulted ILTV >125 %	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0007	Mortgages Non-defaulted funded CRM	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0008	Mortgages Non-defaulted Unfunded CRM	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0009	Mortgages Defaulted	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DEMORT0010	Mortgages Non-defaulted	DE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0001	SMEC Non-defaulted Secured Construction	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DESMEC0002	SMEC Non-defaulted Secured Other	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0003	SMEC Non-defaulted Secured	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0004	SMEC Defaulted	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0005	SMEC Non-defaulted Unsecured Construction	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0006	SMEC Non-defaulted Unsecured Other	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0007	SMEC Non-defaulted Unsecured	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0008	SMEC Non-Defaulted	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMEC0009	SMEC Non-defaulted Secured	DE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0001	SMER Non-defaulted Secured Construction	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0002	SMER Non-defaulted Secured Other	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DESMER0003	SMER Non-defaulted Secured	DE	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0004	SMER Defaulted	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0005	SMER Non-defaulted Unsecured Construction	DE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0006	SMER Non-defaulted Unsecured Other	DE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0007	SMER Non-defaulted Unsecured	DE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0008	SMER Non-Defaulted	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DESMER0009	SMER Non-defaulted Secured	DE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DKCORP0001	CORP Non-defaulted Secured Construction	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKCORP0002	CORP Non-defaulted Secured Other	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKCORP0003	CORP Non-defaulted Secured	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKCORP0004	CORP Defaulted	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKCORP0005	CORP Non-defaulted Unsecured Construction	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKCORP0006	CORP Non-defaulted Unsecured Other	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKCORP0007	CORP Non-Defaulted	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKCORP0008	CORP Non-defaulted Secured	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKCORP0009	CORP Non-defaulted Unsecured	DK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
DKMORT0001	Mortgages Non-defaulted ILTV <=25 %	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKMORT0006	Mortgages Non-defaulted ILTV >125 %	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0007	Mortgages Non-defaulted funded CRM	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0008	Mortgages Non-defaulted Unfunded CRM	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0009	Mortgages Defaulted	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKMORT0010	Mortgages Non-defaulted	DK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0001	SMEC Non-defaulted Secured Construction	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0002	SMEC Non-defaulted Secured Other	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0003	SMEC Non-defaulted Secured	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0004	SMEC Defaulted	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0005	SMEC Non-defaulted Unsecured Construction	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0006	SMEC Non-defaulted Unsecured Other	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKSMEC0007	SMEC Non-defaulted Unsecured	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0008	SMEC Non-Defaulted	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMEC0009	SMEC Non-defaulted Secured	DK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0001	SMER Non-defaulted Secured Construction	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0002	SMER Non-defaulted Secured Other	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0003	SMER Non-defaulted Secured	DK	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0004	SMER Defaulted	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0005	SMER Non-defaulted Unsecured Construction	DK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0006	SMER Non-defaulted Unsecured Other	DK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0007	SMER Non-defaulted Unsecured	DK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKSMER0008	SMER Non-Defaulted	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
DKSMER0009	SMER Non-defaulted Secured	DK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
EECORP0001	CORP Non-defaulted Secured Construction	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EECORP0002	CORP Non-defaulted Secured Other	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EECORP0003	CORP Non-defaulted Secured	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EECORP0004	CORP Defaulted	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EECORP0005	CORP Non-defaulted Unsecured Construction	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EECORP0006	CORP Non-defaulted Unsecured Other	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EECORP0007	CORP Non-Defaulted	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EECORP0008	CORP Non-defaulted Secured	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EECORP0009	CORP Non-defaulted Unsecured	EE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
EEMORT0001	Mortgages Non-defaulted ILTV <=25 %	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0006	Mortgages Non-defaulted ILTV >125 %	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0007	Mortgages Non-defaulted funded CRM	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0008	Mortgages Non-defaulted Unfunded CRM	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0009	Mortgages Defaulted	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
EEMORT0010	Mortgages Non-defaulted	EE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EESMEC0001	SMEC Non-defaulted Secured Construction	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0002	SMEC Non-defaulted Secured Other	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0003	SMEC Non-defaulted Secured	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0004	SMEC Defaulted	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0005	SMEC Non-defaulted Unsecured Construction	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0006	SMEC Non-defaulted Unsecured Other	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0007	SMEC Non-defaulted Unsecured	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0008	SMEC Non-Defaulted	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMEC0009	SMEC Non-defaulted Secured	EE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0001	SMER Non-defaulted Secured Construction	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EESMER0002	SMER Non-defaulted Secured Other	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0003	SMER Non-defaulted Secured	EE	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0004	SMER Defaulted	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0005	SMER Non-defaulted Unsecured Construction	EE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0006	SMER Non-defaulted Unsecured Other	EE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0007	SMER Non-defaulted Unsecured	EE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0008	SMER Non-Defaulted	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
EESMER0009	SMER Non-defaulted Secured	EE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ESCORP0001	CORP Non-defaulted Secured Construction	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESCORP0002	CORP Non-defaulted Secured Other	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESCORP0003	CORP Non-defaulted Secured	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESCORP0004	CORP Defaulted	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESCORP0005	CORP Non-defaulted Unsecured Construction	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESCORP0006	CORP Non-defaulted Unsecured Other	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESCORP0007	CORP Non-Defaulted	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESCORP0008	CORP Non-defaulted Secured	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESCORP0009	CORP Non-defaulted Unsecured	ES	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ESMORT0001	Mortgages Non-defaulted ILTV <=25 %	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0006	Mortgages Non-defaulted ILTV >125 %	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0007	Mortgages Non-defaulted funded CRM	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0008	Mortgages Non-defaulted Unfunded CRM	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0009	Mortgages Defaulted	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESMORT0010	Mortgages Non-defaulted	ES	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0001	SMEC Non-defaulted Secured Construction	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0002	SMEC Non-defaulted Secured Other	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0003	SMEC Non-defaulted Secured	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0004	SMEC Defaulted	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0005	SMEC Non-defaulted Unsecured Construction	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESSMEC0006	SMEC Non-defaulted Unsecured Other	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0007	SMEC Non-defaulted Unsecured	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0008	SMEC Non-Defaulted	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMEC0009	SMEC Non-defaulted Secured	ES	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0001	SMER Non-defaulted Secured Construction	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0002	SMER Non-defaulted Secured Other	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0003	SMER Non-defaulted Secured	ES	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0004	SMER Defaulted	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0005	SMER Non-defaulted Unsecured Construction	ES	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0006	SMER Non-defaulted Unsecured Other	ES	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESSMER0007	SMER Non-defaulted Unsecured	ES	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0008	SMER Non-Defaulted	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ESSMER0009	SMER Non-defaulted Secured	ES	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FICORP0001	CORP Non-defaulted Secured Construction	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FICORP0002	CORP Non-defaulted Secured Other	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FICORP0003	CORP Non-defaulted Secured	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FICORP0004	CORP Defaulted	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FICORP0005	CORP Non-defaulted Unsecured Construction	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FICORP0006	CORP Non-defaulted Unsecured Other	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FICORP0007	CORP Non-Defaulted	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FICORP0008	CORP Non-defaulted Secured	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FICORP0009	CORP Non-defaulted Unsecured	FI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FIMORT0001	Mortgages Non-defaulted ILTV <=25 %	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0006	Mortgages Non-defaulted ILTV >125 %	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0007	Mortgages Non-defaulted funded CRM	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0008	Mortgages Non-defaulted Unfunded CRM	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FIMORT0009	Mortgages Defaulted	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FIMORT0010	Mortgages Non-defaulted	FI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0001	SMEC Non-defaulted Secured Construction	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0002	SMEC Non-defaulted Secured Other	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0003	SMEC Non-defaulted Secured	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0004	SMEC Defaulted	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0005	SMEC Non-defaulted Unsecured Construction	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0006	SMEC Non-defaulted Unsecured Other	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0007	SMEC Non-defaulted Unsecured	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0008	SMEC Non-Defaulted	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FISMEC0009	SMEC Non-defaulted Secured	FI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FISMER0001	SMER Non-defaulted Secured Construction	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0002	SMER Non-defaulted Secured Other	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0003	SMER Non-defaulted Secured	FI	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0004	SMER Defaulted	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0005	SMER Non-defaulted Unsecured Construction	FI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0006	SMER Non-defaulted Unsecured Other	FI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0007	SMER Non-defaulted Unsecured	FI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0008	SMER Non-Defaulted	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FISMER0009	SMER Non-defaulted Secured	FI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FRCORP0001	CORP Non-defaulted Secured Construction	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRCORP0002	CORP Non-defaulted Secured Other	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRCORP0003	CORP Non-defaulted Secured	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRCORP0004	CORP Defaulted	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRCORP0005	CORP Non-defaulted Unsecured Construction	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRCORP0006	CORP Non-defaulted Unsecured Other	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRCORP0007	CORP Non-Defaulted	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRCORP0008	CORP Non-defaulted Secured	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRCORP0009	CORP Non-defaulted Unsecured	FR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
FRMORT0001	Mortgages Non-defaulted ILTV <=25 %	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0006	Mortgages Non-defaulted ILTV >125 %	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0007	Mortgages Non-defaulted funded CRM	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0008	Mortgages Non-defaulted Unfunded CRM	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0009	Mortgages Defaulted	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRMORT0010	Mortgages Non-defaulted	FR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0001	SMEC Non-defaulted Secured Construction	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0002	SMEC Non-defaulted Secured Other	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0003	SMEC Non-defaulted Secured	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRSMEC0004	SMEC Defaulted	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0005	SMEC Non-defaulted Unsecured Construction	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0006	SMEC Non-defaulted Unsecured Other	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0007	SMEC Non-defaulted Unsecured	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0008	SMEC Non-Defaulted	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMEC0009	SMEC Non-defaulted Secured	FR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0001	SMER Non-defaulted Secured Construction	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0002	SMER Non-defaulted Secured Other	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0003	SMER Non-defaulted Secured	FR	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0004	SMER Defaulted	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRSMER0005	SMER Non-defaulted Unsecured Construction	FR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0006	SMER Non-defaulted Unsecured Other	FR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0007	SMER Non-defaulted Unsecured	FR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0008	SMER Non-Defaulted	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
FRSMER0009	SMER Non-defaulted Secured	FR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GBCORP0001	CORP Non-defaulted Secured Construction	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBCORP0002	CORP Non-defaulted Secured Other	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBCORP0003	CORP Non-defaulted Secured	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBCORP0004	CORP Defaulted	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBCORP0005	CORP Non-defaulted Unsecured Construction	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBCORP0006	CORP Non-defaulted Unsecured Other	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBCORP0007	CORP Non-Defaulted	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBCORP0008	CORP Non-defaulted Secured	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBCORP0009	CORP Non-defaulted Unsecured	GB	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GBMORT0001	Mortgages Non-defaulted ILTV <=25 %	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0006	Mortgages Non-defaulted ILTV >125 %	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0007	Mortgages Non-defaulted funded CRM	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBMORT0008	Mortgages Non-defaulted Unfunded CRM	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0009	Mortgages Defaulted	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBMORT0010	Mortgages Non-defaulted	GB	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0001	SMEC Non-defaulted Secured Construction	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0002	SMEC Non-defaulted Secured Other	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0003	SMEC Non-defaulted Secured	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0004	SMEC Defaulted	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0005	SMEC Non-defaulted Unsecured Construction	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0006	SMEC Non-defaulted Unsecured Other	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0007	SMEC Non-defaulted Unsecured	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBSMEC0008	SMEC Non-Defaulted	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMEC0009	SMEC Non-defaulted Secured	GB	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0001	SMER Non-defaulted Secured Construction	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0002	SMER Non-defaulted Secured Other	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0003	SMER Non-defaulted Secured	GB	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0004	SMER Defaulted	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0005	SMER Non-defaulted Unsecured Construction	GB	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0006	SMER Non-defaulted Unsecured Other	GB	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0007	SMER Non-defaulted Unsecured	GB	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GBSMER0008	SMER Non-Defaulted	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBSMER0009	SMER Non-defaulted Secured	GB	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GRCORP0001	CORP Non-defaulted Secured Construction	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0002	CORP Non-defaulted Secured Other	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0003	CORP Non-defaulted Secured	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0004	CORP Defaulted	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0005	CORP Non-defaulted Unsecured Construction	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0006	CORP Non-defaulted Unsecured Other	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0007	CORP Non-Defaulted	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0008	CORP Non-defaulted Secured	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
GRCORP0009	CORP Non-defaulted Unsecured	GR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRMORT0001	Mortgages Non-defaulted ILTV <=25 %	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0006	Mortgages Non-defaulted ILTV >125 %	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0007	Mortgages Non-defaulted funded CRM	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0008	Mortgages Non-defaulted Unfunded CRM	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0009	Mortgages Defaulted	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRMORT0010	Mortgages Non-defaulted	GR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0001	SMEC Non-defaulted Secured Construction	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRSMEC0002	SMEC Non-defaulted Secured Other	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0003	SMEC Non-defaulted Secured	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0004	SMEC Defaulted	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0005	SMEC Non-defaulted Unsecured Construction	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0006	SMEC Non-defaulted Unsecured Other	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0007	SMEC Non-defaulted Unsecured	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0008	SMEC Non-Defaulted	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMEC0009	SMEC Non-defaulted Secured	GR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0001	SMER Non-defaulted Secured Construction	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0002	SMER Non-defaulted Secured Other	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRSMER0003	SMER Non-defaulted Secured	GR	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0004	SMER Defaulted	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0005	SMER Non-defaulted Unsecured Construction	GR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0006	SMER Non-defaulted Unsecured Other	GR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0007	SMER Non-defaulted Unsecured	GR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0008	SMER Non-Defaulted	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
GRSMER0009	SMER Non-defaulted Secured	GR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HRCORP0001	CORP Non-defaulted Secured Construction	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRCORP0002	CORP Non-defaulted Secured Other	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRCORP0003	CORP Non-defaulted Secured	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRCORP0004	CORP Defaulted	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRCORP0005	CORP Non-defaulted Unsecured Construction	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRCORP0006	CORP Non-defaulted Unsecured Other	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRCORP0007	CORP Non-Defaulted	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRCORP0008	CORP Non-defaulted Secured	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRCORP0009	CORP Non-defaulted Unsecured	HR	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HRMORT0001	Mortgages Non-defaulted ILTV <=25 %	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRMORT0006	Mortgages Non-defaulted ILTV >125 %	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0007	Mortgages Non-defaulted funded CRM	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0008	Mortgages Non-defaulted Unfunded CRM	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0009	Mortgages Defaulted	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRMORT0010	Mortgages Non-defaulted	HR	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0001	SMEC Non-defaulted Secured Construction	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0002	SMEC Non-defaulted Secured Other	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0003	SMEC Non-defaulted Secured	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0004	SMEC Defaulted	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0005	SMEC Non-defaulted Unsecured Construction	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0006	SMEC Non-defaulted Unsecured Other	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRSMEC0007	SMEC Non-defaulted Unsecured	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0008	SMEC Non-Defaulted	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMEC0009	SMEC Non-defaulted Secured	HR	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0001	SMER Non-defaulted Secured Construction	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0002	SMER Non-defaulted Secured Other	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0003	SMER Non-defaulted Secured	HR	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0004	SMER Defaulted	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0005	SMER Non-defaulted Unsecured Construction	HR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0006	SMER Non-defaulted Unsecured Other	HR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0007	SMER Non-defaulted Unsecured	HR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRSMER0008	SMER Non-Defaulted	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HRSMER0009	SMER Non-defaulted Secured	HR	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HUCORP0001	CORP Non-defaulted Secured Construction	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUCORP0002	CORP Non-defaulted Secured Other	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUCORP0003	CORP Non-defaulted Secured	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUCORP0004	CORP Defaulted	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUCORP0005	CORP Non-defaulted Unsecured Construction	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUCORP0006	CORP Non-defaulted Unsecured Other	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUCORP0007	CORP Non-Defaulted	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUCORP0008	CORP Non-defaulted Secured	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUCORP0009	CORP Non-defaulted Unsecured	HU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
HUMORT0001	Mortgages Non-defaulted ILTV <=25 %	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0006	Mortgages Non-defaulted ILTV >125 %	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0007	Mortgages Non-defaulted funded CRM	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0008	Mortgages Non-defaulted Unfunded CRM	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0009	Mortgages Defaulted	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
HUMORT0010	Mortgages Non-defaulted	HU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUSMEC0001	SMEC Non-defaulted Secured Construction	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0002	SMEC Non-defaulted Secured Other	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0003	SMEC Non-defaulted Secured	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0004	SMEC Defaulted	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0005	SMEC Non-defaulted Unsecured Construction	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0006	SMEC Non-defaulted Unsecured Other	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0007	SMEC Non-defaulted Unsecured	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0008	SMEC Non-Defaulted	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMEC0009	SMEC Non-defaulted Secured	HU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0001	SMER Non-defaulted Secured Construction	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUSMER0002	SMER Non-defaulted Secured Other	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0003	SMER Non-defaulted Secured	HU	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0004	SMER Defaulted	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0005	SMER Non-defaulted Unsecured Construction	HU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0006	SMER Non-defaulted Unsecured Other	HU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0007	SMER Non-defaulted Unsecured	HU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0008	SMER Non-Defaulted	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
HUSMER0009	SMER Non-defaulted Secured	HU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
IECORP0001	CORP Non-defaulted Secured Construction	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IECORP0002	CORP Non-defaulted Secured Other	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IECORP0003	CORP Non-defaulted Secured	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IECORP0004	CORP Defaulted	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IECORP0005	CORP Non-defaulted Unsecured Construction	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IECORP0006	CORP Non-defaulted Unsecured Other	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IECORP0007	CORP Non-Defaulted	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IECORP0008	CORP Non-defaulted Secured	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IECORP0009	CORP Non-defaulted Unsecured	IE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
IEMORT0001	Mortgages Non-defaulted ILTV <=25 %	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IEMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0006	Mortgages Non-defaulted ILTV >125 %	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0007	Mortgages Non-defaulted funded CRM	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0008	Mortgages Non-defaulted Unfunded CRM	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0009	Mortgages Defaulted	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IEMORT0010	Mortgages Non-defaulted	IE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0001	SMEC Non-defaulted Secured Construction	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0002	SMEC Non-defaulted Secured Other	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0003	SMEC Non-defaulted Secured	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0004	SMEC Defaulted	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0005	SMEC Non-defaulted Unsecured Construction	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IESMEC0006	SMEC Non-defaulted Unsecured Other	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0007	SMEC Non-defaulted Unsecured	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0008	SMEC Non-Defaulted	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMEC0009	SMEC Non-defaulted Secured	IE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0001	SMER Non-defaulted Secured Construction	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0002	SMER Non-defaulted Secured Other	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0003	SMER Non-defaulted Secured	IE	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0004	SMER Defaulted	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0005	SMER Non-defaulted Unsecured Construction	IE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0006	SMER Non-defaulted Unsecured Other	IE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IESMER0007	SMER Non-defaulted Unsecured	IE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0008	SMER Non-Defaulted	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
IESMER0009	SMER Non-defaulted Secured	IE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITCORP0001	CORP Non-defaulted Secured Construction	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITCORP0002	CORP Non-defaulted Secured Other	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITCORP0003	CORP Non-defaulted Secured	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITCORP0004	CORP Defaulted	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITCORP0005	CORP Non-defaulted Unsecured Construction	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITCORP0006	CORP Non-defaulted Unsecured Other	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITCORP0007	CORP Non-Defaulted	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITCORP0008	CORP Non-defaulted Secured	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITCORP0009	CORP Non-defaulted Unsecured	IT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ITMORT0001	Mortgages Non-defaulted ILTV <=25 %	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0006	Mortgages Non-defaulted ILTV >125 %	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0007	Mortgages Non-defaulted funded CRM	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0008	Mortgages Non-defaulted Unfunded CRM	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITMORT0009	Mortgages Defaulted	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITMORT0010	Mortgages Non-defaulted	IT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0001	SMEC Non-defaulted Secured Construction	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0002	SMEC Non-defaulted Secured Other	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0003	SMEC Non-defaulted Secured	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0004	SMEC Defaulted	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0005	SMEC Non-defaulted Unsecured Construction	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0006	SMEC Non-defaulted Unsecured Other	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0007	SMEC Non-defaulted Unsecured	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0008	SMEC Non-Defaulted	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ITSMEC0009	SMEC Non-defaulted Secured	IT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITSMER0001	SMER Non-defaulted Secured Construction	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0002	SMER Non-defaulted Secured Other	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0003	SMER Non-defaulted Secured	IT	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0004	SMER Defaulted	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0005	SMER Non-defaulted Unsecured Construction	IT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0006	SMER Non-defaulted Unsecured Other	IT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0007	SMER Non-defaulted Unsecured	IT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0008	SMER Non-Defaulted	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ITSMER0009	SMER Non-defaulted Secured	IT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LTCORP0001	CORP Non-defaulted Secured Construction	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTCORP0002	CORP Non-defaulted Secured Other	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTCORP0003	CORP Non-defaulted Secured	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTCORP0004	CORP Defaulted	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTCORP0005	CORP Non-defaulted Unsecured Construction	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTCORP0006	CORP Non-defaulted Unsecured Other	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTCORP0007	CORP Non-Defaulted	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTCORP0008	CORP Non-defaulted Secured	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTCORP0009	CORP Non-defaulted Unsecured	LT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LTMORT0001	Mortgages Non-defaulted ILTV <=25 %	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0006	Mortgages Non-defaulted ILTV >125 %	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0007	Mortgages Non-defaulted funded CRM	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0008	Mortgages Non-defaulted Unfunded CRM	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0009	Mortgages Defaulted	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTMORT0010	Mortgages Non-defaulted	LT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0001	SMEC Non-defaulted Secured Construction	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0002	SMEC Non-defaulted Secured Other	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0003	SMEC Non-defaulted Secured	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTSMEC0004	SMEC Defaulted	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0005	SMEC Non-defaulted Unsecured Construction	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0006	SMEC Non-defaulted Unsecured Other	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0007	SMEC Non-defaulted Unsecured	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0008	SMEC Non-Defaulted	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMEC0009	SMEC Non-defaulted Secured	LT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0001	SMER Non-defaulted Secured Construction	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0002	SMER Non-defaulted Secured Other	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0003	SMER Non-defaulted Secured	LT	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0004	SMER Defaulted	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTSMER0005	SMER Non-defaulted Unsecured Construction	LT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0006	SMER Non-defaulted Unsecured Other	LT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0007	SMER Non-defaulted Unsecured	LT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0008	SMER Non-Defaulted	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LTSMER0009	SMER Non-defaulted Secured	LT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUCORP0001	CORP Non-defaulted Secured Construction	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUCORP0002	CORP Non-defaulted Secured Other	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUCORP0003	CORP Non-defaulted Secured	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUCORP0004	CORP Defaulted	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUCORP0005	CORP Non-defaulted Unsecured Construction	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUCORP0006	CORP Non-defaulted Unsecured Other	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUCORP0007	CORP Non-Defaulted	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUCORP0008	CORP Non-defaulted Secured	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUCORP0009	CORP Non-defaulted Unsecured	LU	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LUMORT0001	Mortgages Non-defaulted ILTV <=25 %	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0006	Mortgages Non-defaulted ILTV >125 %	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0007	Mortgages Non-defaulted funded CRM	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUMORT0008	Mortgages Non-defaulted Unfunded CRM	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0009	Mortgages Defaulted	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUMORT0010	Mortgages Non-defaulted	LU	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0001	SMEC Non-defaulted Secured Construction	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0002	SMEC Non-defaulted Secured Other	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0003	SMEC Non-defaulted Secured	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0004	SMEC Defaulted	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0005	SMEC Non-defaulted Unsecured Construction	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0006	SMEC Non-defaulted Unsecured Other	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0007	SMEC Non-defaulted Unsecured	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMEC0008	SMEC Non-Defaulted	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUSMEC0009	SMEC Non-defaulted Secured	LU	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0001	SMER Non-defaulted Secured Construction	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0002	SMER Non-defaulted Secured Other	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0003	SMER Non-defaulted Secured	LU	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0004	SMER Defaulted	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0005	SMER Non-defaulted Unsecured Construction	LU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0006	SMER Non-defaulted Unsecured Other	LU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0007	SMER Non-defaulted Unsecured	LU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0008	SMER Non-Defaulted	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LUSMER0009	SMER Non-defaulted Secured	LU	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVCORP0001	CORP Non-defaulted Secured Construction	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0002	CORP Non-defaulted Secured Other	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0003	CORP Non-defaulted Secured	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0004	CORP Defaulted	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0005	CORP Non-defaulted Unsecured Construction	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0006	CORP Non-defaulted Unsecured Other	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0007	CORP Non-Defaulted	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0008	CORP Non-defaulted Secured	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVCORP0009	CORP Non-defaulted Unsecured	LV	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
LVMORT0001	Mortgages Non-defaulted ILTV <=25 %	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0006	Mortgages Non-defaulted ILTV >125 %	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0007	Mortgages Non-defaulted funded CRM	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0008	Mortgages Non-defaulted Unfunded CRM	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0009	Mortgages Defaulted	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVMORT0010	Mortgages Non-defaulted	LV	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0001	SMEC Non-defaulted Secured Construction	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0002	SMEC Non-defaulted Secured Other	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0003	SMEC Non-defaulted Secured	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVSMEC0004	SMEC Defaulted	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0005	SMEC Non-defaulted Unsecured Construction	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0006	SMEC Non-defaulted Unsecured Other	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0007	SMEC Non-defaulted Unsecured	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0008	SMEC Non-Defaulted	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMEC0009	SMEC Non-defaulted Secured	LV	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0001	SMER Non-defaulted Secured Construction	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0002	SMER Non-defaulted Secured Other	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0003	SMER Non-defaulted Secured	LV	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0004	SMER Defaulted	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVSMER0005	SMER Non-defaulted Unsecured Construction	LV	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0006	SMER Non-defaulted Unsecured Other	LV	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0007	SMER Non-defaulted Unsecured	LV	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0008	SMER Non-Defaulted	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
LVSMER0009	SMER Non-defaulted Secured	LV	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
MORT0010	Mortgages Non-defaulted	Not applicable	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTCORP0001	CORP Non-defaulted Secured Construction	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTCORP0002	CORP Non-defaulted Secured Other	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTCORP0003	CORP Non-defaulted Secured	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTCORP0004	CORP Defaulted	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTCORP0005	CORP Non-defaulted Unsecured Construction	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTCORP0006	CORP Non-defaulted Unsecured Other	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTCORP0007	CORP Non-Defaulted	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTCORP0008	CORP Non-defaulted Secured	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTCORP0009	CORP Non-defaulted Unsecured	MT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MTMORT0001	Mortgages Non-defaulted ILTV <=25 %	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTMORT0006	Mortgages Non-defaulted ILTV >125 %	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0007	Mortgages Non-defaulted funded CRM	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0008	Mortgages Non-defaulted Unfunded CRM	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0009	Mortgages Defaulted	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTMORT0010	Mortgages Non-defaulted	MT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0001	SMEC Non-defaulted Secured Construction	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0002	SMEC Non-defaulted Secured Other	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0003	SMEC Non-defaulted Secured	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0004	SMEC Defaulted	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0005	SMEC Non-defaulted Unsecured Construction	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0006	SMEC Non-defaulted Unsecured Other	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTSMEC0007	SMEC Non-defaulted Unsecured	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0008	SMEC Non-Defaulted	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMEC0009	SMEC Non-defaulted Secured	MT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0001	SMER Non-defaulted Secured Construction	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0002	SMER Non-defaulted Secured Other	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0003	SMER Non-defaulted Secured	MT	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0004	SMER Defaulted	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0005	SMER Non-defaulted Unsecured Construction	MT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0006	SMER Non-defaulted Unsecured Other	MT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0007	SMER Non-defaulted Unsecured	MT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTSMER0008	SMER Non-Defaulted	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
MTSMER0009	SMER Non-defaulted Secured	MT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NLCORP0001	CORP Non-defaulted Secured Construction	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLCORP0002	CORP Non-defaulted Secured Other	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLCORP0003	CORP Non-defaulted Secured	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLCORP0004	CORP Defaulted	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLCORP0005	CORP Non-defaulted Unsecured Construction	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLCORP0006	CORP Non-defaulted Unsecured Other	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLCORP0007	CORP Non-Defaulted	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLCORP0008	CORP Non-defaulted Secured	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLCORP0009	CORP Non-defaulted Unsecured	NL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NLMORT0001	Mortgages Non-defaulted ILTV <=25 %	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0006	Mortgages Non-defaulted ILTV >125 %	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0007	Mortgages Non-defaulted funded CRM	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0008	Mortgages Non-defaulted Unfunded CRM	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0009	Mortgages Defaulted	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NLMORT0010	Mortgages Non-defaulted	NL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLSMEC0001	SMEC Non-defaulted Secured Construction	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0002	SMEC Non-defaulted Secured Other	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0003	SMEC Non-defaulted Secured	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0004	SMEC Defaulted	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0005	SMEC Non-defaulted Unsecured Construction	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0006	SMEC Non-defaulted Unsecured Other	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0007	SMEC Non-defaulted Unsecured	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0008	SMEC Non-Defaulted	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMEC0009	SMEC Non-defaulted Secured	NL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0001	SMER Non-defaulted Secured Construction	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLSMER0002	SMER Non-defaulted Secured Other	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0003	SMER Non-defaulted Secured	NL	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0004	SMER Defaulted	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0005	SMER Non-defaulted Unsecured Construction	NL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0006	SMER Non-defaulted Unsecured Other	NL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0007	SMER Non-defaulted Unsecured	NL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0008	SMER Non-Defaulted	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NLSMER0009	SMER Non-defaulted Secured	NL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NOCORP0001	CORP Non-defaulted Secured Construction	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOCORP0002	CORP Non-defaulted Secured Other	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOCORP0003	CORP Non-defaulted Secured	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOCORP0004	CORP Defaulted	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOCORP0005	CORP Non-defaulted Unsecured Construction	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOCORP0006	CORP Non-defaulted Unsecured Other	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOCORP0007	CORP Non-Defaulted	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOCORP0008	CORP Non-defaulted Secured	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOCORP0009	CORP Non-defaulted Unsecured	NO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
NOMORT0001	Mortgages Non-defaulted ILTV <=25 %	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0006	Mortgages Non-defaulted ILTV >125 %	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0007	Mortgages Non-defaulted funded CRM	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0008	Mortgages Non-defaulted Unfunded CRM	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0009	Mortgages Defaulted	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOMORT0010	Mortgages Non-defaulted	NO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0001	SMEC Non-defaulted Secured Construction	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0002	SMEC Non-defaulted Secured Other	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0003	SMEC Non-defaulted Secured	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0004	SMEC Defaulted	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0005	SMEC Non-defaulted Unsecured Construction	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOSMEC0006	SMEC Non-defaulted Unsecured Other	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0007	SMEC Non-defaulted Unsecured	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0008	SMEC Non-Defaulted	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMEC0009	SMEC Non-defaulted Secured	NO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0001	SMER Non-defaulted Secured Construction	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0002	SMER Non-defaulted Secured Other	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0003	SMER Non-defaulted Secured	NO	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0004	SMER Defaulted	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0005	SMER Non-defaulted Unsecured Construction	NO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0006	SMER Non-defaulted Unsecured Other	NO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOSMER0007	SMER Non-defaulted Unsecured	NO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0008	SMER Non-Defaulted	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
NOSMER0009	SMER Non-defaulted Secured	NO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLCORP0001	CORP Non-defaulted Secured Construction	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLCORP0002	CORP Non-defaulted Secured Other	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLCORP0003	CORP Non-defaulted Secured	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLCORP0004	CORP Defaulted	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLCORP0005	CORP Non-defaulted Unsecured Construction	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLCORP0006	CORP Non-defaulted Unsecured Other	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLCORP0007	CORP Non-Defaulted	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLCORP0008	CORP Non-defaulted Secured	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLCORP0009	CORP Non-defaulted Unsecured	PL	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PLMORT0001	Mortgages Non-defaulted ILTV <=25 %	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0006	Mortgages Non-defaulted ILTV >125 %	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0007	Mortgages Non-defaulted funded CRM	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0008	Mortgages Non-defaulted Unfunded CRM	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLMORT0009	Mortgages Defaulted	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLMORT0010	Mortgages Non-defaulted	PL	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0001	SMEC Non-defaulted Secured Construction	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0002	SMEC Non-defaulted Secured Other	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0003	SMEC Non-defaulted Secured	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0004	SMEC Defaulted	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0005	SMEC Non-defaulted Unsecured Construction	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0006	SMEC Non-defaulted Unsecured Other	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0007	SMEC Non-defaulted Unsecured	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0008	SMEC Non-Defaulted	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PLSMEC0009	SMEC Non-defaulted Secured	PL	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLSMER0001	SMER Non-defaulted Secured Construction	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0002	SMER Non-defaulted Secured Other	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0003	SMER Non-defaulted Secured	PL	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0004	SMER Defaulted	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0005	SMER Non-defaulted Unsecured Construction	PL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0006	SMER Non-defaulted Unsecured Other	PL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0007	SMER Non-defaulted Unsecured	PL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0008	SMER Non-Defaulted	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PLSMER0009	SMER Non-defaulted Secured	PL	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PTCORP0001	CORP Non-defaulted Secured Construction	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTCORP0002	CORP Non-defaulted Secured Other	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTCORP0003	CORP Non-defaulted Secured	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTCORP0004	CORP Defaulted	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTCORP0005	CORP Non-defaulted Unsecured Construction	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTCORP0006	CORP Non-defaulted Unsecured Other	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTCORP0007	CORP Non-Defaulted	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTCORP0008	CORP Non-defaulted Secured	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTCORP0009	CORP Non-defaulted Unsecured	PT	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
PTMORT0001	Mortgages Non-defaulted ILTV <=25 %	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0006	Mortgages Non-defaulted ILTV >125 %	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0007	Mortgages Non-defaulted funded CRM	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0008	Mortgages Non-defaulted Unfunded CRM	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0009	Mortgages Defaulted	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTMORT0010	Mortgages Non-defaulted	PT	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0001	SMEC Non-defaulted Secured Construction	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0002	SMEC Non-defaulted Secured Other	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0003	SMEC Non-defaulted Secured	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0004	SMEC Defaulted	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTSMEC0005	SMEC Non-defaulted Unsecured Construction	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0006	SMEC Non-defaulted Unsecured Other	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0007	SMEC Non-defaulted Unsecured	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0008	SMEC Non-Defaulted	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMEC0009	SMEC Non-defaulted Secured	PT	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0001	SMER Non-defaulted Secured Construction	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0002	SMER Non-defaulted Secured Other	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0003	SMER Non-defaulted Secured	PT	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0004	SMER Defaulted	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0005	SMER Non-defaulted Unsecured Construction	PT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTSMER0006	SMER Non-defaulted Unsecured Other	PT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0007	SMER Non-defaulted Unsecured	PT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0008	SMER Non-Defaulted	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
PTSMER0009	SMER Non-defaulted Secured	PT	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROCORP0001	CORP Non-defaulted Secured Construction	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROCORP0002	CORP Non-defaulted Secured Other	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROCORP0003	CORP Non-defaulted Secured	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROCORP0004	CORP Defaulted	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROCORP0005	CORP Non-defaulted Unsecured Construction	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROCORP0006	CORP Non-defaulted Unsecured Other	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROCORP0007	CORP Non-Defaulted	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROCORP0008	CORP Non-defaulted Secured	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROCORP0009	CORP Non-defaulted Unsecured	RO	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
ROMORT0001	Mortgages Non-defaulted ILTV <=25 %	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0006	Mortgages Non-defaulted ILTV >125 %	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0007	Mortgages Non-defaulted funded CRM	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0008	Mortgages Non-defaulted Unfunded CRM	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROMORT0009	Mortgages Defaulted	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROMORT0010	Mortgages Non-defaulted	RO	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0001	SMEC Non-defaulted Secured Construction	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0002	SMEC Non-defaulted Secured Other	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0003	SMEC Non-defaulted Secured	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0004	SMEC Defaulted	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0005	SMEC Non-defaulted Unsecured Construction	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0006	SMEC Non-defaulted Unsecured Other	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0007	SMEC Non-defaulted Unsecured	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0008	SMEC Non-Defaulted	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
ROSMEC0009	SMEC Non-defaulted Secured	RO	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROSMER0001	SMER Non-defaulted Secured Construction	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0002	SMER Non-defaulted Secured Other	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0003	SMER Non-defaulted Secured	RO	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0004	SMER Defaulted	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0005	SMER Non-defaulted Unsecured Construction	RO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0006	SMER Non-defaulted Unsecured Other	RO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0007	SMER Non-defaulted Unsecured	RO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0008	SMER Non-Defaulted	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
ROSMER0009	SMER Non-defaulted Secured	RO	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SECORP0001	CORP Non-defaulted Secured Construction	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SECORP0002	CORP Non-defaulted Secured Other	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SECORP0003	CORP Non-defaulted Secured	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SECORP0004	CORP Defaulted	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SECORP0005	CORP Non-defaulted Unsecured Construction	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SECORP0006	CORP Non-defaulted Unsecured Other	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SECORP0007	CORP Non-Defaulted	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SECORP0008	CORP Non-defaulted Secured	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SECORP0009	CORP Non-defaulted Unsecured	SE	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SEMORT0001	Mortgages Non-defaulted ILTV <=25 %	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SEMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0006	Mortgages Non-defaulted ILTV >125 %	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0007	Mortgages Non-defaulted funded CRM	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0008	Mortgages Non-defaulted Unfunded CRM	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0009	Mortgages Defaulted	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SEMORT0010	Mortgages Non-defaulted	SE	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0001	SMEC Non-defaulted Secured Construction	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0002	SMEC Non-defaulted Secured Other	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0003	SMEC Non-defaulted Secured	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0004	SMEC Defaulted	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SESMEC0005	SMEC Non-defaulted Unsecured Construction	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0006	SMEC Non-defaulted Unsecured Other	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0007	SMEC Non-defaulted Unsecured	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0008	SMEC Non-Defaulted	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMEC0009	SMEC Non-defaulted Secured	SE	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0001	SMER Non-defaulted Secured Construction	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0002	SMER Non-defaulted Secured Other	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0003	SMER Non-defaulted Secured	SE	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0004	SMER Defaulted	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0005	SMER Non-defaulted Unsecured Construction	SE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SESMER0006	SMER Non-defaulted Unsecured Other	SE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0007	SMER Non-defaulted Unsecured	SE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0008	SMER Non-Defaulted	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SESMER0009	SMER Non-defaulted Secured	SE	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SICORP0001	CORP Non-defaulted Secured Construction	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SICORP0002	CORP Non-defaulted Secured Other	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SICORP0003	CORP Non-defaulted Secured	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SICORP0004	CORP Defaulted	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SICORP0005	CORP Non-defaulted Unsecured Construction	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SICORP0006	CORP Non-defaulted Unsecured Other	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SICORP0007	CORP Non-Defaulted	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SICORP0008	CORP Non-defaulted Secured	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SICORP0009	CORP Non-defaulted Unsecured	SI	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SIMORT0001	Mortgages Non-defaulted ILTV <=25 %	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0006	Mortgages Non-defaulted ILTV >125 %	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0007	Mortgages Non-defaulted funded CRM	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0008	Mortgages Non-defaulted Unfunded CRM	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SIMORT0009	Mortgages Defaulted	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SIMORT0010	Mortgages Non-defaulted	SI	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0001	SMEC Non-defaulted Secured Construction	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0002	SMEC Non-defaulted Secured Other	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0003	SMEC Non-defaulted Secured	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0004	SMEC Defaulted	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0005	SMEC Non-defaulted Unsecured Construction	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0006	SMEC Non-defaulted Unsecured Other	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0007	SMEC Non-defaulted Unsecured	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0008	SMEC Non-Defaulted	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SISMEC0009	SMEC Non-defaulted Secured	SI	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SISMER0001	SMER Non-defaulted Secured Construction	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0002	SMER Non-defaulted Secured Other	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0003	SMER Non-defaulted Secured	SI	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0004	SMER Defaulted	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0005	SMER Non-defaulted Unsecured Construction	SI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0006	SMER Non-defaulted Unsecured Other	SI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0007	SMER Non-defaulted Unsecured	SI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0008	SMER Non-Defaulted	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SISMER0009	SMER Non-defaulted Secured	SI	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SKCORP0001	CORP Non-defaulted Secured Construction	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKCORP0002	CORP Non-defaulted Secured Other	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKCORP0003	CORP Non-defaulted Secured	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKCORP0004	CORP Defaulted	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKCORP0005	CORP Non-defaulted Unsecured Construction	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKCORP0006	CORP Non-defaulted Unsecured Other	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKCORP0007	CORP Non-Defaulted	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKCORP0008	CORP Non-defaulted Secured	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKCORP0009	CORP Non-defaulted Unsecured	SK	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
SKMORT0001	Mortgages Non-defaulted ILTV <=25 %	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0002	Mortgages Non-defaulted ILTV >25 %, <=50 %	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0003	Mortgages Non-defaulted ILTV >50 %, <=75 %	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKMORT0004	Mortgages Non-defaulted ILTV >75 %, <=100 %	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0005	Mortgages Non-defaulted ILTV >100 %, <=125 %	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0006	Mortgages Non-defaulted ILTV >125 %	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0007	Mortgages Non-defaulted funded CRM	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0008	Mortgages Non-defaulted Unfunded CRM	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0009	Mortgages Defaulted	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKMORT0010	Mortgages Non-defaulted	SK	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0001	SMEC Non-defaulted Secured Construction	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0002	SMEC Non-defaulted Secured Other	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0003	SMEC Non-defaulted Secured	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0004	SMEC Defaulted	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKSMEC0005	SMEC Non-defaulted Unsecured Construction	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0006	SMEC Non-defaulted Unsecured Other	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0007	SMEC Non-defaulted Unsecured	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0008	SMEC Non-Defaulted	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMEC0009	SMEC Non-defaulted Secured	SK	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0001	SMER Non-defaulted Secured Construction	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0002	SMER Non-defaulted Secured Other	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0003	SMER Non-defaulted Secured	SK	Retail — Secured by real estate SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0004	SMER Defaulted	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0005	SMER Non-defaulted Unsecured Construction	SK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKSMER0006	SMER Non-defaulted Unsecured Other	SK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0007	SMER Non-defaulted Unsecured	SK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0008	SMER Non-Defaulted	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SKSMER0009	SMER Non-defaulted Secured	SK	Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
SMEC0008	SMEC Non-Defaulted	Not applicable	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SMER0008	SMER Non-Defaulted	Not applicable	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries
CORP0004	CORP Defaulted	Not applicable	Corporates — Other	Credit risk, Counterparty credit risk and free deliveries
MORT0009	Mortgages Defaulted	Not applicable	Retail — Secured by real estate non-SME	Credit risk, Counterparty credit risk and free deliveries
SMEC0004	SMEC Defaulted	Not applicable	Corporates — SME	Credit risk, Counterparty credit risk and free deliveries
SMER0004	SMER Defaulted	Not applicable	Retail — Secured by real estate SME; Retail — Other SME	Credit risk, Counterparty credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATCORP0001CC	CORP Non-defaulted Secured Construction	AT	Corporates — Other	Counterparty credit risk
ATCORP0002CC	CORP Non-defaulted Secured Other	AT	Corporates — Other	Counterparty credit risk
ATCORP0003CC	CORP Non-defaulted Secured	AT	Corporates — Other	Counterparty credit risk
ATCORP0004CC	CORP Defaulted	AT	Corporates — Other	Counterparty credit risk
ATCORP0005CC	CORP Non-defaulted Unsecured Construction	AT	Corporates — Other	Counterparty credit risk
ATCORP0006CC	CORP Non-defaulted Unsecured Other	AT	Corporates — Other	Counterparty credit risk
ATCORP0007CC	CORP Non-Defaulted	AT	Corporates — Other	Counterparty credit risk
ATCORP0008CC	CORP Non-defaulted Secured	AT	Corporates — Other	Counterparty credit risk
ATCORP0009CC	CORP Non-defaulted Unsecured	AT	Corporates — Other	Counterparty credit risk
ATMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	AT	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0006CC	Mortgages Non-defaulted ILTV >125 %	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0007CC	Mortgages Non-defaulted funded CRM	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0008CC	Mortgages Non-defaulted Unfunded CRM	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0009CC	Mortgages Defaulted	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATMORT0010CC	Mortgages Non-defaulted	AT	Retail — Secured by real estate non-SME	Counterparty credit risk
ATSMEC0001CC	SMEC Non-defaulted Secured Construction	AT	Corporates — SME	Counterparty credit risk
ATSMEC0002CC	SMEC Non-defaulted Secured Other	AT	Corporates — SME	Counterparty credit risk
ATSMEC0003CC	SMEC Non-defaulted Secured	AT	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATSMEC0004CC	SMEC Defaulted	AT	Corporates — SME	Counterparty credit risk
ATSMEC0005CC	SMEC Non-defaulted Unsecured Construction	AT	Corporates — SME	Counterparty credit risk
ATSMEC0006CC	SMEC Non-defaulted Unsecured Other	AT	Corporates — SME	Counterparty credit risk
ATSMEC0007CC	SMEC Non-defaulted Unsecured	AT	Corporates — SME	Counterparty credit risk
ATSMEC0008CC	SMEC Non-Defaulted	AT	Corporates — SME	Counterparty credit risk
ATSMEC0009CC	SMEC Non-defaulted Secured	AT	Corporates — SME	Counterparty credit risk
ATSMER0001CC	SMER Non-defaulted Secured Construction	AT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ATSMER0002CC	SMER Non-defaulted Secured Other	AT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ATSMER0003CC	SMER Non-defaulted Secured	AT	Retail — Secured by real estate SME	Counterparty credit risk
ATSMER0004CC	SMER Defaulted	AT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ATSMER0005CC	SMER Non-defaulted Unsecured Construction	AT	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATSMER0006CC	SMER Non-defaulted Unsecured Other	AT	Retail — Other SME	Counterparty credit risk
ATSMER0007CC	SMER Non-defaulted Unsecured	AT	Retail — Other SME	Counterparty credit risk
ATSMER0008CC	SMER Non-Defaulted	AT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ATSMER0009CC	SMER Non-defaulted Secured	AT	Retail — Other SME	Counterparty credit risk
BECORP0001CC	CORP Non-defaulted Secured Construction	BE	Corporates — Other	Counterparty credit risk
BECORP0002CC	CORP Non-defaulted Secured Other	BE	Corporates — Other	Counterparty credit risk
BECORP0003CC	CORP Non-defaulted Secured	BE	Corporates — Other	Counterparty credit risk
BECORP0004CC	CORP Defaulted	BE	Corporates — Other	Counterparty credit risk
BECORP0005CC	CORP Non-defaulted Unsecured Construction	BE	Corporates — Other	Counterparty credit risk
BECORP0006CC	CORP Non-defaulted Unsecured Other	BE	Corporates — Other	Counterparty credit risk
BECORP0007CC	CORP Non-Defaulted	BE	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BECORP0008CC	CORP Non-defaulted Secured	BE	Corporates — Other	Counterparty credit risk
BECORP0009CC	CORP Non-defaulted Unsecured	BE	Corporates — Other	Counterparty credit risk
BEMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0006CC	Mortgages Non-defaulted ILTV >125 %	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0007CC	Mortgages Non-defaulted funded CRM	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0008CC	Mortgages Non-defaulted Unfunded CRM	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BEMORT0009CC	Mortgages Defaulted	BE	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BEMORT0010CC	Mortgages Non-defaulted	BE	Retail — Secured by real estate non-SME	Counterparty credit risk
BESMEC0001CC	SMEC Non-defaulted Secured Construction	BE	Corporates — SME	Counterparty credit risk
BESMEC0002CC	SMEC Non-defaulted Secured Other	BE	Corporates — SME	Counterparty credit risk
BESMEC0003CC	SMEC Non-defaulted Secured	BE	Corporates — SME	Counterparty credit risk
BESMEC0004CC	SMEC Defaulted	BE	Corporates — SME	Counterparty credit risk
BESMEC0005CC	SMEC Non-defaulted Unsecured Construction	BE	Corporates — SME	Counterparty credit risk
BESMEC0006CC	SMEC Non-defaulted Unsecured Other	BE	Corporates — SME	Counterparty credit risk
BESMEC0007CC	SMEC Non-defaulted Unsecured	BE	Corporates — SME	Counterparty credit risk
BESMEC0008CC	SMEC Non-Defaulted	BE	Corporates — SME	Counterparty credit risk
BESMEC0009CC	SMEC Non-defaulted Secured	BE	Corporates — SME	Counterparty credit risk
BESMER0001CC	SMER Non-defaulted Secured Construction	BE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BESMER0002CC	SMER Non-defaulted Secured Other	BE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
BESMER0003CC	SMER Non-defaulted Secured	BE	Retail — Secured by real estate SME	Counterparty credit risk
BESMER0004CC	SMER Defaulted	BE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
BESMER0005CC	SMER Non-defaulted Unsecured Construction	BE	Retail — Other SME	Counterparty credit risk
BESMER0006CC	SMER Non-defaulted Unsecured Other	BE	Retail — Other SME	Counterparty credit risk
BESMER0007CC	SMER Non-defaulted Unsecured	BE	Retail — Other SME	Counterparty credit risk
BESMER0008CC	SMER Non-Defaulted	BE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
BESMER0009CC	SMER Non-defaulted Secured	BE	Retail — Other SME	Counterparty credit risk
BGCORP0001CC	CORP Non-defaulted Secured Construction	BG	Corporates — Other	Counterparty credit risk
BGCORP0002CC	CORP Non-defaulted Secured Other	BG	Corporates — Other	Counterparty credit risk
BGCORP0003CC	CORP Non-defaulted Secured	BG	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGCORP0004CC	CORP Defaulted	BG	Corporates — Other	Counterparty credit risk
BGCORP0005CC	CORP Non-defaulted Unsecured Construction	BG	Corporates — Other	Counterparty credit risk
BGCORP0006CC	CORP Non-defaulted Unsecured Other	BG	Corporates — Other	Counterparty credit risk
BGCORP0007CC	CORP Non-Defaulted	BG	Corporates — Other	Counterparty credit risk
BGCORP0008CC	CORP Non-defaulted Secured	BG	Corporates — Other	Counterparty credit risk
BGCORP0009CC	CORP Non-defaulted Unsecured	BG	Corporates — Other	Counterparty credit risk
BGMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	BG	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGMORT0006CC	Mortgages Non-defaulted ILTV >125 %	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0007CC	Mortgages Non-defaulted funded CRM	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0008CC	Mortgages Non-defaulted Unfunded CRM	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0009CC	Mortgages Defaulted	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGMORT0010CC	Mortgages Non-defaulted	BG	Retail — Secured by real estate non-SME	Counterparty credit risk
BGSMEC0001CC	SMEC Non-defaulted Secured Construction	BG	Corporates — SME	Counterparty credit risk
BGSMEC0002CC	SMEC Non-defaulted Secured Other	BG	Corporates — SME	Counterparty credit risk
BGSMEC0003CC	SMEC Non-defaulted Secured	BG	Corporates — SME	Counterparty credit risk
BGSMEC0004CC	SMEC Defaulted	BG	Corporates — SME	Counterparty credit risk
BGSMEC0005CC	SMEC Non-defaulted Unsecured Construction	BG	Corporates — SME	Counterparty credit risk
BGSMEC0006CC	SMEC Non-defaulted Unsecured Other	BG	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGSMEC0007CC	SMEC Non-defaulted Unsecured	BG	Corporates — SME	Counterparty credit risk
BGSMEC0008CC	SMEC Non-Defaulted	BG	Corporates — SME	Counterparty credit risk
BGSMEC0009CC	SMEC Non-defaulted Secured	BG	Corporates — SME	Counterparty credit risk
BGSMER0001CC	SMER Non-defaulted Secured Construction	BG	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
BGSMER0002CC	SMER Non-defaulted Secured Other	BG	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
BGSMER0003CC	SMER Non-defaulted Secured	BG	Retail — Secured by real estate SME	Counterparty credit risk
BGSMER0004CC	SMER Defaulted	BG	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
BGSMER0005CC	SMER Non-defaulted Unsecured Construction	BG	Retail — Other SME	Counterparty credit risk
BGSMER0006CC	SMER Non-defaulted Unsecured Other	BG	Retail — Other SME	Counterparty credit risk
BGSMER0007CC	SMER Non-defaulted Unsecured	BG	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGSMER0008CC	SMER Non-Defaulted	BG	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
BGSMER0009CC	SMER Non-defaulted Secured	BG	Retail — Other SME	Counterparty credit risk
CORP0007CC	CORP Non-Defaulted	Not applicable	Corporates — Other	Counterparty credit risk
CYCORP0001CC	CORP Non-defaulted Secured Construction	CY	Corporates — Other	Counterparty credit risk
CYCORP0002CC	CORP Non-defaulted Secured Other	CY	Corporates — Other	Counterparty credit risk
CYCORP0003CC	CORP Non-defaulted Secured	CY	Corporates — Other	Counterparty credit risk
CYCORP0004CC	CORP Defaulted	CY	Corporates — Other	Counterparty credit risk
CYCORP0005CC	CORP Non-defaulted Unsecured Construction	CY	Corporates — Other	Counterparty credit risk
CYCORP0006CC	CORP Non-defaulted Unsecured Other	CY	Corporates — Other	Counterparty credit risk
CYCORP0007CC	CORP Non-Defaulted	CY	Corporates — Other	Counterparty credit risk
CYCORP0008CC	CORP Non-defaulted Secured	CY	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYCORP0009CC	CORP Non-defaulted Unsecured	CY	Corporates — Other	Counterparty credit risk
CYMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0006CC	Mortgages Non-defaulted ILTV >125 %	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0007CC	Mortgages Non-defaulted funded CRM	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0008CC	Mortgages Non-defaulted Unfunded CRM	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0009CC	Mortgages Defaulted	CY	Retail — Secured by real estate non-SME	Counterparty credit risk
CYMORT0010CC	Mortgages Non-defaulted	CY	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYSMEC0001CC	SMEC Non-defaulted Secured Construction	CY	Corporates — SME	Counterparty credit risk
CYSMEC0002CC	SMEC Non-defaulted Secured Other	CY	Corporates — SME	Counterparty credit risk
CYSMEC0003CC	SMEC Non-defaulted Secured	CY	Corporates — SME	Counterparty credit risk
CYSMEC0004CC	SMEC Defaulted	CY	Corporates — SME	Counterparty credit risk
CYSMEC0005CC	SMEC Non-defaulted Unsecured Construction	CY	Corporates — SME	Counterparty credit risk
CYSMEC0006CC	SMEC Non-defaulted Unsecured Other	CY	Corporates — SME	Counterparty credit risk
CYSMEC0007CC	SMEC Non-defaulted Unsecured	CY	Corporates — SME	Counterparty credit risk
CYSMEC0008CC	SMEC Non-Defaulted	CY	Corporates — SME	Counterparty credit risk
CYSMEC0009CC	SMEC Non-defaulted Secured	CY	Corporates — SME	Counterparty credit risk
CYSMER0001CC	SMER Non-defaulted Secured Construction	CY	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CYSMER0002CC	SMER Non-defaulted Secured Other	CY	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYSMER0003CC	SMER Non-defaulted Secured	CY	Retail — Secured by real estate SME	Counterparty credit risk
CYSMER0004CC	SMER Defaulted	CY	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CYSMER0005CC	SMER Non-defaulted Unsecured Construction	CY	Retail — Other SME	Counterparty credit risk
CYSMER0006CC	SMER Non-defaulted Unsecured Other	CY	Retail — Other SME	Counterparty credit risk
CYSMER0007CC	SMER Non-defaulted Unsecured	CY	Retail — Other SME	Counterparty credit risk
CYSMER0008CC	SMER Non-Defaulted	CY	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CYSMER0009CC	SMER Non-defaulted Secured	CY	Retail — Other SME	Counterparty credit risk
CZCORP0001CC	CORP Non-defaulted Secured Construction	CZ	Corporates — Other	Counterparty credit risk
CZCORP0002CC	CORP Non-defaulted Secured Other	CZ	Corporates — Other	Counterparty credit risk
CZCORP0003CC	CORP Non-defaulted Secured	CZ	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZCORP0004CC	CORP Defaulted	CZ	Corporates — Other	Counterparty credit risk
CZCORP0005CC	CORP Non-defaulted Unsecured Construction	CZ	Corporates — Other	Counterparty credit risk
CZCORP0006CC	CORP Non-defaulted Unsecured Other	CZ	Corporates — Other	Counterparty credit risk
CZCORP0007CC	CORP Non-Defaulted	CZ	Corporates — Other	Counterparty credit risk
CZCORP0008CC	CORP Non-defaulted Secured	CZ	Corporates — Other	Counterparty credit risk
CZCORP0009CC	CORP Non-defaulted Unsecured	CZ	Corporates — Other	Counterparty credit risk
CZMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZMORT0006CC	Mortgages Non-defaulted ILTV >125 %	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0007CC	Mortgages Non-defaulted funded CRM	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0008CC	Mortgages Non-defaulted Unfunded CRM	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0009CC	Mortgages Defaulted	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZMORT0010CC	Mortgages Non-defaulted	CZ	Retail — Secured by real estate non-SME	Counterparty credit risk
CZSMEC0001CC	SMEC Non-defaulted Secured Construction	CZ	Corporates — SME	Counterparty credit risk
CZSMEC0002CC	SMEC Non-defaulted Secured Other	CZ	Corporates — SME	Counterparty credit risk
CZSMEC0003CC	SMEC Non-defaulted Secured	CZ	Corporates — SME	Counterparty credit risk
CZSMEC0004CC	SMEC Defaulted	CZ	Corporates — SME	Counterparty credit risk
CZSMEC0005CC	SMEC Non-defaulted Unsecured Construction	CZ	Corporates — SME	Counterparty credit risk
CZSMEC0006CC	SMEC Non-defaulted Unsecured Other	CZ	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZSMEC0007CC	SMEC Non-defaulted Unsecured	CZ	Corporates — SME	Counterparty credit risk
CZSMEC0008CC	SMEC Non-Defaulted	CZ	Corporates — SME	Counterparty credit risk
CZSMEC0009CC	SMEC Non-defaulted Secured	CZ	Corporates — SME	Counterparty credit risk
CZSMER0001CC	SMER Non-defaulted Secured Construction	CZ	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CZSMER0002CC	SMER Non-defaulted Secured Other	CZ	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CZSMER0003CC	SMER Non-defaulted Secured	CZ	Retail — Secured by real estate SME	Counterparty credit risk
CZSMER0004CC	SMER Defaulted	CZ	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CZSMER0005CC	SMER Non-defaulted Unsecured Construction	CZ	Retail — Other SME	Counterparty credit risk
CZSMER0006CC	SMER Non-defaulted Unsecured Other	CZ	Retail — Other SME	Counterparty credit risk
CZSMER0007CC	SMER Non-defaulted Unsecured	CZ	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZSMER0008CC	SMER Non-Defaulted	CZ	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CZSMER0009CC	SMER Non-defaulted Secured	CZ	Retail — Other SME	Counterparty credit risk
DECORP0001CC	CORP Non-defaulted Secured Construction	DE	Corporates — Other	Counterparty credit risk
DECORP0002CC	CORP Non-defaulted Secured Other	DE	Corporates — Other	Counterparty credit risk
DECORP0003CC	CORP Non-defaulted Secured	DE	Corporates — Other	Counterparty credit risk
DECORP0004CC	CORP Defaulted	DE	Corporates — Other	Counterparty credit risk
DECORP0005CC	CORP Non-defaulted Unsecured Construction	DE	Corporates — Other	Counterparty credit risk
DECORP0006CC	CORP Non-defaulted Unsecured Other	DE	Corporates — Other	Counterparty credit risk
DECORP0007CC	CORP Non-Defaulted	DE	Corporates — Other	Counterparty credit risk
DECORP0008CC	CORP Non-defaulted Secured	DE	Corporates — Other	Counterparty credit risk
DECORP0009CC	CORP Non-defaulted Unsecured	DE	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DEMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0006CC	Mortgages Non-defaulted ILTV >125 %	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0007CC	Mortgages Non-defaulted funded CRM	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0008CC	Mortgages Non-defaulted Unfunded CRM	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0009CC	Mortgages Defaulted	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DEMORT0010CC	Mortgages Non-defaulted	DE	Retail — Secured by real estate non-SME	Counterparty credit risk
DESMEC0001CC	SMEC Non-defaulted Secured Construction	DE	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DESMEC0002CC	SMEC Non-defaulted Secured Other	DE	Corporates — SME	Counterparty credit risk
DESMEC0003CC	SMEC Non-defaulted Secured	DE	Corporates — SME	Counterparty credit risk
DESMEC0004CC	SMEC Defaulted	DE	Corporates — SME	Counterparty credit risk
DESMEC0005CC	SMEC Non-defaulted Unsecured Construction	DE	Corporates — SME	Counterparty credit risk
DESMEC0006CC	SMEC Non-defaulted Unsecured Other	DE	Corporates — SME	Counterparty credit risk
DESMEC0007CC	SMEC Non-defaulted Unsecured	DE	Corporates — SME	Counterparty credit risk
DESMEC0008CC	SMEC Non-Defaulted	DE	Corporates — SME	Counterparty credit risk
DESMEC0009CC	SMEC Non-defaulted Secured	DE	Corporates — SME	Counterparty credit risk
DESMER0001CC	SMER Non-defaulted Secured Construction	DE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DESMER0002CC	SMER Non-defaulted Secured Other	DE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DESMER0003CC	SMER Non-defaulted Secured	DE	Retail — Secured by real estate SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DESMER0004CC	SMER Defaulted	DE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DESMER0005CC	SMER Non-defaulted Unsecured Construction	DE	Retail — Other SME	Counterparty credit risk
DESMER0006CC	SMER Non-defaulted Unsecured Other	DE	Retail — Other SME	Counterparty credit risk
DESMER0007CC	SMER Non-defaulted Unsecured	DE	Retail — Other SME	Counterparty credit risk
DESMER0008CC	SMER Non-Defaulted	DE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DESMER0009CC	SMER Non-defaulted Secured	DE	Retail — Other SME	Counterparty credit risk
DKCORP0001CC	CORP Non-defaulted Secured Construction	DK	Corporates — Other	Counterparty credit risk
DKCORP0002CC	CORP Non-defaulted Secured Other	DK	Corporates — Other	Counterparty credit risk
DKCORP0003CC	CORP Non-defaulted Secured	DK	Corporates — Other	Counterparty credit risk
DKCORP0004CC	CORP Defaulted	DK	Corporates — Other	Counterparty credit risk
DKCORP0005CC	CORP Non-defaulted Unsecured Construction	DK	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKCORP0006CC	CORP Non-defaulted Unsecured Other	DK	Corporates — Other	Counterparty credit risk
DKCORP0007CC	CORP Non-Defaulted	DK	Corporates — Other	Counterparty credit risk
DKCORP0008CC	CORP Non-defaulted Secured	DK	Corporates — Other	Counterparty credit risk
DKCORP0009CC	CORP Non-defaulted Unsecured	DK	Corporates — Other	Counterparty credit risk
DKMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0006CC	Mortgages Non-defaulted ILTV >125 %	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0007CC	Mortgages Non-defaulted funded CRM	DK	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKMORT0008CC	Mortgages Non-defaulted Unfunded CRM	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0009CC	Mortgages Defaulted	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKMORT0010CC	Mortgages Non-defaulted	DK	Retail — Secured by real estate non-SME	Counterparty credit risk
DKSMEC0001CC	SMEC Non-defaulted Secured Construction	DK	Corporates — SME	Counterparty credit risk
DKSMEC0002CC	SMEC Non-defaulted Secured Other	DK	Corporates — SME	Counterparty credit risk
DKSMEC0003CC	SMEC Non-defaulted Secured	DK	Corporates — SME	Counterparty credit risk
DKSMEC0004CC	SMEC Defaulted	DK	Corporates — SME	Counterparty credit risk
DKSMEC0005CC	SMEC Non-defaulted Unsecured Construction	DK	Corporates — SME	Counterparty credit risk
DKSMEC0006CC	SMEC Non-defaulted Unsecured Other	DK	Corporates — SME	Counterparty credit risk
DKSMEC0007CC	SMEC Non-defaulted Unsecured	DK	Corporates — SME	Counterparty credit risk
DKSMEC0008CC	SMEC Non-Defaulted	DK	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKSMEC0009CC	SMEC Non-defaulted Secured	DK	Corporates — SME	Counterparty credit risk
DKSMER0001CC	SMER Non-defaulted Secured Construction	DK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DKSMER0002CC	SMER Non-defaulted Secured Other	DK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DKSMER0003CC	SMER Non-defaulted Secured	DK	Retail — Secured by real estate SME	Counterparty credit risk
DKSMER0004CC	SMER Defaulted	DK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DKSMER0005CC	SMER Non-defaulted Unsecured Construction	DK	Retail — Other SME	Counterparty credit risk
DKSMER0006CC	SMER Non-defaulted Unsecured Other	DK	Retail — Other SME	Counterparty credit risk
DKSMER0007CC	SMER Non-defaulted Unsecured	DK	Retail — Other SME	Counterparty credit risk
DKSMER0008CC	SMER Non-Defaulted	DK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
DKSMER0009CC	SMER Non-defaulted Secured	DK	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EECORP0001CC	CORP Non-defaulted Secured Construction	EE	Corporates — Other	Counterparty credit risk
EECORP0002CC	CORP Non-defaulted Secured Other	EE	Corporates — Other	Counterparty credit risk
EECORP0003CC	CORP Non-defaulted Secured	EE	Corporates — Other	Counterparty credit risk
EECORP0004CC	CORP Defaulted	EE	Corporates — Other	Counterparty credit risk
EECORP0005CC	CORP Non-defaulted Unsecured Construction	EE	Corporates — Other	Counterparty credit risk
EECORP0006CC	CORP Non-defaulted Unsecured Other	EE	Corporates — Other	Counterparty credit risk
EECORP0007CC	CORP Non-Defaulted	EE	Corporates — Other	Counterparty credit risk
EECORP0008CC	CORP Non-defaulted Secured	EE	Corporates — Other	Counterparty credit risk
EECORP0009CC	CORP Non-defaulted Unsecured	EE	Corporates — Other	Counterparty credit risk
EEMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	EE	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EEMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0006CC	Mortgages Non-defaulted ILTV >125 %	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0007CC	Mortgages Non-defaulted funded CRM	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0008CC	Mortgages Non-defaulted Unfunded CRM	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0009CC	Mortgages Defaulted	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EEMORT0010CC	Mortgages Non-defaulted	EE	Retail — Secured by real estate non-SME	Counterparty credit risk
EESMEC0001CC	SMEC Non-defaulted Secured Construction	EE	Corporates — SME	Counterparty credit risk
EESMEC0002CC	SMEC Non-defaulted Secured Other	EE	Corporates — SME	Counterparty credit risk
EESMEC0003CC	SMEC Non-defaulted Secured	EE	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EESMEC0004CC	SMEC Defaulted	EE	Corporates — SME	Counterparty credit risk
EESMEC0005CC	SMEC Non-defaulted Unsecured Construction	EE	Corporates — SME	Counterparty credit risk
EESMEC0006CC	SMEC Non-defaulted Unsecured Other	EE	Corporates — SME	Counterparty credit risk
EESMEC0007CC	SMEC Non-defaulted Unsecured	EE	Corporates — SME	Counterparty credit risk
EESMEC0008CC	SMEC Non-Defaulted	EE	Corporates — SME	Counterparty credit risk
EESMEC0009CC	SMEC Non-defaulted Secured	EE	Corporates — SME	Counterparty credit risk
EESMER0001CC	SMER Non-defaulted Secured Construction	EE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
EESMER0002CC	SMER Non-defaulted Secured Other	EE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
EESMER0003CC	SMER Non-defaulted Secured	EE	Retail — Secured by real estate SME	Counterparty credit risk
EESMER0004CC	SMER Defaulted	EE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EESMER0005CC	SMER Non-defaulted Unsecured Construction	EE	Retail — Other SME	Counterparty credit risk
EESMER0006CC	SMER Non-defaulted Unsecured Other	EE	Retail — Other SME	Counterparty credit risk
EESMER0007CC	SMER Non-defaulted Unsecured	EE	Retail — Other SME	Counterparty credit risk
EESMER0008CC	SMER Non-Defaulted	EE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
EESMER0009CC	SMER Non-defaulted Secured	EE	Retail — Other SME	Counterparty credit risk
ESCORP0001CC	CORP Non-defaulted Secured Construction	ES	Corporates — Other	Counterparty credit risk
ESCORP0002CC	CORP Non-defaulted Secured Other	ES	Corporates — Other	Counterparty credit risk
ESCORP0003CC	CORP Non-defaulted Secured	ES	Corporates — Other	Counterparty credit risk
ESCORP0004CC	CORP Defaulted	ES	Corporates — Other	Counterparty credit risk
ESCORP0005CC	CORP Non-defaulted Unsecured Construction	ES	Corporates — Other	Counterparty credit risk
ESCORP0006CC	CORP Non-defaulted Unsecured Other	ES	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESCORP0007CC	CORP Non-Defaulted	ES	Corporates — Other	Counterparty credit risk
ESCORP0008CC	CORP Non-defaulted Secured	ES	Corporates — Other	Counterparty credit risk
ESCORP0009CC	CORP Non-defaulted Unsecured	ES	Corporates — Other	Counterparty credit risk
ESMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0006CC	Mortgages Non-defaulted ILTV >125 %	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0007CC	Mortgages Non-defaulted funded CRM	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0008CC	Mortgages Non-defaulted Unfunded CRM	ES	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESMORT0009CC	Mortgages Defaulted	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESMORT0010CC	Mortgages Non-defaulted	ES	Retail — Secured by real estate non-SME	Counterparty credit risk
ESSMEC0001CC	SMEC Non-defaulted Secured Construction	ES	Corporates — SME	Counterparty credit risk
ESSMEC0002CC	SMEC Non-defaulted Secured Other	ES	Corporates — SME	Counterparty credit risk
ESSMEC0003CC	SMEC Non-defaulted Secured	ES	Corporates — SME	Counterparty credit risk
ESSMEC0004CC	SMEC Defaulted	ES	Corporates — SME	Counterparty credit risk
ESSMEC0005CC	SMEC Non-defaulted Unsecured Construction	ES	Corporates — SME	Counterparty credit risk
ESSMEC0006CC	SMEC Non-defaulted Unsecured Other	ES	Corporates — SME	Counterparty credit risk
ESSMEC0007CC	SMEC Non-defaulted Unsecured	ES	Corporates — SME	Counterparty credit risk
ESSMEC0008CC	SMEC Non-Defaulted	ES	Corporates — SME	Counterparty credit risk
ESSMEC0009CC	SMEC Non-defaulted Secured	ES	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESSMER0001CC	SMER Non-defaulted Secured Construction	ES	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ESSMER0002CC	SMER Non-defaulted Secured Other	ES	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ESSMER0003CC	SMER Non-defaulted Secured	ES	Retail — Secured by real estate SME	Counterparty credit risk
ESSMER0004CC	SMER Defaulted	ES	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ESSMER0005CC	SMER Non-defaulted Unsecured Construction	ES	Retail — Other SME	Counterparty credit risk
ESSMER0006CC	SMER Non-defaulted Unsecured Other	ES	Retail — Other SME	Counterparty credit risk
ESSMER0007CC	SMER Non-defaulted Unsecured	ES	Retail — Other SME	Counterparty credit risk
ESSMER0008CC	SMER Non-Defaulted	ES	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ESSMER0009CC	SMER Non-defaulted Secured	ES	Retail — Other SME	Counterparty credit risk
FICORP0001CC	CORP Non-defaulted Secured Construction	FI	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FICORP0002CC	CORP Non-defaulted Secured Other	FI	Corporates — Other	Counterparty credit risk
FICORP0003CC	CORP Non-defaulted Secured	FI	Corporates — Other	Counterparty credit risk
FICORP0004CC	CORP Defaulted	FI	Corporates — Other	Counterparty credit risk
FICORP0005CC	CORP Non-defaulted Unsecured Construction	FI	Corporates — Other	Counterparty credit risk
FICORP0006CC	CORP Non-defaulted Unsecured Other	FI	Corporates — Other	Counterparty credit risk
FICORP0007CC	CORP Non-Defaulted	FI	Corporates — Other	Counterparty credit risk
FICORP0008CC	CORP Non-defaulted Secured	FI	Corporates — Other	Counterparty credit risk
FICORP0009CC	CORP Non-defaulted Unsecured	FI	Corporates — Other	Counterparty credit risk
FIMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	FI	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FIMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0006CC	Mortgages Non-defaulted ILTV >125 %	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0007CC	Mortgages Non-defaulted funded CRM	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0008CC	Mortgages Non-defaulted Unfunded CRM	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0009CC	Mortgages Defaulted	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FIMORT0010CC	Mortgages Non-defaulted	FI	Retail — Secured by real estate non-SME	Counterparty credit risk
FISMEC0001CC	SMEC Non-defaulted Secured Construction	FI	Corporates — SME	Counterparty credit risk
FISMEC0002CC	SMEC Non-defaulted Secured Other	FI	Corporates — SME	Counterparty credit risk
FISMEC0003CC	SMEC Non-defaulted Secured	FI	Corporates — SME	Counterparty credit risk
FISMEC0004CC	SMEC Defaulted	FI	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FISMEC0005CC	SMEC Non-defaulted Unsecured Construction	FI	Corporates — SME	Counterparty credit risk
FISMEC0006CC	SMEC Non-defaulted Unsecured Other	FI	Corporates — SME	Counterparty credit risk
FISMEC0007CC	SMEC Non-defaulted Unsecured	FI	Corporates — SME	Counterparty credit risk
FISMEC0008CC	SMEC Non-Defaulted	FI	Corporates — SME	Counterparty credit risk
FISMEC0009CC	SMEC Non-defaulted Secured	FI	Corporates — SME	Counterparty credit risk
FISMER0001CC	SMER Non-defaulted Secured Construction	FI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FISMER0002CC	SMER Non-defaulted Secured Other	FI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FISMER0003CC	SMER Non-defaulted Secured	FI	Retail — Secured by real estate SME	Counterparty credit risk
FISMER0004CC	SMER Defaulted	FI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FISMER0005CC	SMER Non-defaulted Unsecured Construction	FI	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FISMER0006CC	SMER Non-defaulted Unsecured Other	FI	Retail — Other SME	Counterparty credit risk
FISMER0007CC	SMER Non-defaulted Unsecured	FI	Retail — Other SME	Counterparty credit risk
FISMER0008CC	SMER Non-Defaulted	FI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FISMER0009CC	SMER Non-defaulted Secured	FI	Retail — Other SME	Counterparty credit risk
FRCORP0001CC	CORP Non-defaulted Secured Construction	FR	Corporates — Other	Counterparty credit risk
FRCORP0002CC	CORP Non-defaulted Secured Other	FR	Corporates — Other	Counterparty credit risk
FRCORP0003CC	CORP Non-defaulted Secured	FR	Corporates — Other	Counterparty credit risk
FRCORP0004CC	CORP Defaulted	FR	Corporates — Other	Counterparty credit risk
FRCORP0005CC	CORP Non-defaulted Unsecured Construction	FR	Corporates — Other	Counterparty credit risk
FRCORP0006CC	CORP Non-defaulted Unsecured Other	FR	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRCORP0007CC	CORP Non-Defaulted	FR	Corporates — Other	Counterparty credit risk
FRCORP0008CC	CORP Non-defaulted Secured	FR	Corporates — Other	Counterparty credit risk
FRCORP0009CC	CORP Non-defaulted Unsecured	FR	Corporates — Other	Counterparty credit risk
FRMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0006CC	Mortgages Non-defaulted ILTV >125 %	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0007CC	Mortgages Non-defaulted funded CRM	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0008CC	Mortgages Non-defaulted Unfunded CRM	FR	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRMORT0009CC	Mortgages Defaulted	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRMORT0010CC	Mortgages Non-defaulted	FR	Retail — Secured by real estate non-SME	Counterparty credit risk
FRSMEC0001CC	SMEC Non-defaulted Secured Construction	FR	Corporates — SME	Counterparty credit risk
FRSMEC0002CC	SMEC Non-defaulted Secured Other	FR	Corporates — SME	Counterparty credit risk
FRSMEC0003CC	SMEC Non-defaulted Secured	FR	Corporates — SME	Counterparty credit risk
FRSMEC0004CC	SMEC Defaulted	FR	Corporates — SME	Counterparty credit risk
FRSMEC0005CC	SMEC Non-defaulted Unsecured Construction	FR	Corporates — SME	Counterparty credit risk
FRSMEC0006CC	SMEC Non-defaulted Unsecured Other	FR	Corporates — SME	Counterparty credit risk
FRSMEC0007CC	SMEC Non-defaulted Unsecured	FR	Corporates — SME	Counterparty credit risk
FRSMEC0008CC	SMEC Non-Defaulted	FR	Corporates — SME	Counterparty credit risk
FRSMEC0009CC	SMEC Non-defaulted Secured	FR	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRSMER0001CC	SMER Non-defaulted Secured Construction	FR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FRSMER0002CC	SMER Non-defaulted Secured Other	FR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FRSMER0003CC	SMER Non-defaulted Secured	FR	Retail — Secured by real estate SME	Counterparty credit risk
FRSMER0004CC	SMER Defaulted	FR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FRSMER0005CC	SMER Non-defaulted Unsecured Construction	FR	Retail — Other SME	Counterparty credit risk
FRSMER0006CC	SMER Non-defaulted Unsecured Other	FR	Retail — Other SME	Counterparty credit risk
FRSMER0007CC	SMER Non-defaulted Unsecured	FR	Retail — Other SME	Counterparty credit risk
FRSMER0008CC	SMER Non-Defaulted	FR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
FRSMER0009CC	SMER Non-defaulted Secured	FR	Retail — Other SME	Counterparty credit risk
GBCORP0001CC	CORP Non-defaulted Secured Construction	GB	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBCORP0002CC	CORP Non-defaulted Secured Other	GB	Corporates — Other	Counterparty credit risk
GBCORP0003CC	CORP Non-defaulted Secured	GB	Corporates — Other	Counterparty credit risk
GBCORP0004CC	CORP Defaulted	GB	Corporates — Other	Counterparty credit risk
GBCORP0005CC	CORP Non-defaulted Unsecured Construction	GB	Corporates — Other	Counterparty credit risk
GBCORP0006CC	CORP Non-defaulted Unsecured Other	GB	Corporates — Other	Counterparty credit risk
GBCORP0007CC	CORP Non-Defaulted	GB	Corporates — Other	Counterparty credit risk
GBCORP0008CC	CORP Non-defaulted Secured	GB	Corporates — Other	Counterparty credit risk
GBCORP0009CC	CORP Non-defaulted Unsecured	GB	Corporates — Other	Counterparty credit risk
GBMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	GB	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0006CC	Mortgages Non-defaulted ILTV >125 %	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0007CC	Mortgages Non-defaulted funded CRM	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0008CC	Mortgages Non-defaulted Unfunded CRM	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0009CC	Mortgages Defaulted	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBMORT0010CC	Mortgages Non-defaulted	GB	Retail — Secured by real estate non-SME	Counterparty credit risk
GBSMEC0001CC	SMEC Non-defaulted Secured Construction	GB	Corporates — SME	Counterparty credit risk
GBSMEC0002CC	SMEC Non-defaulted Secured Other	GB	Corporates — SME	Counterparty credit risk
GBSMEC0003CC	SMEC Non-defaulted Secured	GB	Corporates — SME	Counterparty credit risk
GBSMEC0004CC	SMEC Defaulted	GB	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBSMEC0005CC	SMEC Non-defaulted Unsecured Construction	GB	Corporates — SME	Counterparty credit risk
GBSMEC0006CC	SMEC Non-defaulted Unsecured Other	GB	Corporates — SME	Counterparty credit risk
GBSMEC0007CC	SMEC Non-defaulted Unsecured	GB	Corporates — SME	Counterparty credit risk
GBSMEC0008CC	SMEC Non-Defaulted	GB	Corporates — SME	Counterparty credit risk
GBSMEC0009CC	SMEC Non-defaulted Secured	GB	Corporates — SME	Counterparty credit risk
GBSMER0001CC	SMER Non-defaulted Secured Construction	GB	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GBSMER0002CC	SMER Non-defaulted Secured Other	GB	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GBSMER0003CC	SMER Non-defaulted Secured	GB	Retail — Secured by real estate SME	Counterparty credit risk
GBSMER0004CC	SMER Defaulted	GB	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GBSMER0005CC	SMER Non-defaulted Unsecured Construction	GB	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBSMER0006CC	SMER Non-defaulted Unsecured Other	GB	Retail — Other SME	Counterparty credit risk
GBSMER0007CC	SMER Non-defaulted Unsecured	GB	Retail — Other SME	Counterparty credit risk
GBSMER0008CC	SMER Non-Defaulted	GB	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GBSMER0009CC	SMER Non-defaulted Secured	GB	Retail — Other SME	Counterparty credit risk
GRCORP0001CC	CORP Non-defaulted Secured Construction	GR	Corporates — Other	Counterparty credit risk
GRCORP0002CC	CORP Non-defaulted Secured Other	GR	Corporates — Other	Counterparty credit risk
GRCORP0003CC	CORP Non-defaulted Secured	GR	Corporates — Other	Counterparty credit risk
GRCORP0004CC	CORP Defaulted	GR	Corporates — Other	Counterparty credit risk
GRCORP0005CC	CORP Non-defaulted Unsecured Construction	GR	Corporates — Other	Counterparty credit risk
GRCORP0006CC	CORP Non-defaulted Unsecured Other	GR	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRCORP0007CC	CORP Non-Defaulted	GR	Corporates — Other	Counterparty credit risk
GRCORP0008CC	CORP Non-defaulted Secured	GR	Corporates — Other	Counterparty credit risk
GRCORP0009CC	CORP Non-defaulted Unsecured	GR	Corporates — Other	Counterparty credit risk
GRMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0006CC	Mortgages Non-defaulted ILTV >125 %	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0007CC	Mortgages Non-defaulted funded CRM	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0008CC	Mortgages Non-defaulted Unfunded CRM	GR	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRMORT0009CC	Mortgages Defaulted	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRMORT0010CC	Mortgages Non-defaulted	GR	Retail — Secured by real estate non-SME	Counterparty credit risk
GRSMEC0001CC	SMEC Non-defaulted Secured Construction	GR	Corporates — SME	Counterparty credit risk
GRSMEC0002CC	SMEC Non-defaulted Secured Other	GR	Corporates — SME	Counterparty credit risk
GRSMEC0003CC	SMEC Non-defaulted Secured	GR	Corporates — SME	Counterparty credit risk
GRSMEC0004CC	SMEC Defaulted	GR	Corporates — SME	Counterparty credit risk
GRSMEC0005CC	SMEC Non-defaulted Unsecured Construction	GR	Corporates — SME	Counterparty credit risk
GRSMEC0006CC	SMEC Non-defaulted Unsecured Other	GR	Corporates — SME	Counterparty credit risk
GRSMEC0007CC	SMEC Non-defaulted Unsecured	GR	Corporates — SME	Counterparty credit risk
GRSMEC0008CC	SMEC Non-Defaulted	GR	Corporates — SME	Counterparty credit risk
GRSMEC0009CC	SMEC Non-defaulted Secured	GR	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRSMER0001CC	SMER Non-defaulted Secured Construction	GR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GRSMER0002CC	SMER Non-defaulted Secured Other	GR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GRSMER0003CC	SMER Non-defaulted Secured	GR	Retail — Secured by real estate SME	Counterparty credit risk
GRSMER0004CC	SMER Defaulted	GR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GRSMER0005CC	SMER Non-defaulted Unsecured Construction	GR	Retail — Other SME	Counterparty credit risk
GRSMER0006CC	SMER Non-defaulted Unsecured Other	GR	Retail — Other SME	Counterparty credit risk
GRSMER0007CC	SMER Non-defaulted Unsecured	GR	Retail — Other SME	Counterparty credit risk
GRSMER0008CC	SMER Non-Defaulted	GR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
GRSMER0009CC	SMER Non-defaulted Secured	GR	Retail — Other SME	Counterparty credit risk
HRCORP0001CC	CORP Non-defaulted Secured Construction	HR	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRCORP0002CC	CORP Non-defaulted Secured Other	HR	Corporates — Other	Counterparty credit risk
HRCORP0003CC	CORP Non-defaulted Secured	HR	Corporates — Other	Counterparty credit risk
HRCORP0004CC	CORP Defaulted	HR	Corporates — Other	Counterparty credit risk
HRCORP0005CC	CORP Non-defaulted Unsecured Construction	HR	Corporates — Other	Counterparty credit risk
HRCORP0006CC	CORP Non-defaulted Unsecured Other	HR	Corporates — Other	Counterparty credit risk
HRCORP0007CC	CORP Non-Defaulted	HR	Corporates — Other	Counterparty credit risk
HRCORP0008CC	CORP Non-defaulted Secured	HR	Corporates — Other	Counterparty credit risk
HRCORP0009CC	CORP Non-defaulted Unsecured	HR	Corporates — Other	Counterparty credit risk
HRMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	HR	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0006CC	Mortgages Non-defaulted ILTV >125 %	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0007CC	Mortgages Non-defaulted funded CRM	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0008CC	Mortgages Non-defaulted Unfunded CRM	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0009CC	Mortgages Defaulted	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRMORT0010CC	Mortgages Non-defaulted	HR	Retail — Secured by real estate non-SME	Counterparty credit risk
HRSMEC0001CC	SMEC Non-defaulted Secured Construction	HR	Corporates — SME	Counterparty credit risk
HRSMEC0002CC	SMEC Non-defaulted Secured Other	HR	Corporates — SME	Counterparty credit risk
HRSMEC0003CC	SMEC Non-defaulted Secured	HR	Corporates — SME	Counterparty credit risk
HRSMEC0004CC	SMEC Defaulted	HR	Corporates — SME	Counterparty credit risk
HRSMEC0005CC	SMEC Non-defaulted Unsecured Construction	HR	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRSMEC0006CC	SMEC Non-defaulted Unsecured Other	HR	Corporates — SME	Counterparty credit risk
HRSMEC0007CC	SMEC Non-defaulted Unsecured	HR	Corporates — SME	Counterparty credit risk
HRSMEC0008CC	SMEC Non-Defaulted	HR	Corporates — SME	Counterparty credit risk
HRSMEC0009CC	SMEC Non-defaulted Secured	HR	Corporates — SME	Counterparty credit risk
HRSMER0001CC	SMER Non-defaulted Secured Construction	HR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HRSMER0002CC	SMER Non-defaulted Secured Other	HR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HRSMER0003CC	SMER Non-defaulted Secured	HR	Retail — Secured by real estate SME	Counterparty credit risk
HRSMER0004CC	SMER Defaulted	HR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HRSMER0005CC	SMER Non-defaulted Unsecured Construction	HR	Retail — Other SME	Counterparty credit risk
HRSMER0006CC	SMER Non-defaulted Unsecured Other	HR	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRSMER0007CC	SMER Non-defaulted Unsecured	HR	Retail — Other SME	Counterparty credit risk
HRSMER0008CC	SMER Non-Defaulted	HR	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HRSMER0009CC	SMER Non-defaulted Secured	HR	Retail — Other SME	Counterparty credit risk
HUCORP0001CC	CORP Non-defaulted Secured Construction	HU	Corporates — Other	Counterparty credit risk
HUCORP0002CC	CORP Non-defaulted Secured Other	HU	Corporates — Other	Counterparty credit risk
HUCORP0003CC	CORP Non-defaulted Secured	HU	Corporates — Other	Counterparty credit risk
HUCORP0004CC	CORP Defaulted	HU	Corporates — Other	Counterparty credit risk
HUCORP0005CC	CORP Non-defaulted Unsecured Construction	HU	Corporates — Other	Counterparty credit risk
HUCORP0006CC	CORP Non-defaulted Unsecured Other	HU	Corporates — Other	Counterparty credit risk
HUCORP0007CC	CORP Non-Defaulted	HU	Corporates — Other	Counterparty credit risk
HUCORP0008CC	CORP Non-defaulted Secured	HU	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUCORP0009CC	CORP Non-defaulted Unsecured	HU	Corporates — Other	Counterparty credit risk
HUMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0006CC	Mortgages Non-defaulted ILTV >125 %	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0007CC	Mortgages Non-defaulted funded CRM	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0008CC	Mortgages Non-defaulted Unfunded CRM	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0009CC	Mortgages Defaulted	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUMORT0010CC	Mortgages Non-defaulted	HU	Retail — Secured by real estate non-SME	Counterparty credit risk
HUSMEC0001CC	SMEC Non-defaulted Secured Construction	HU	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUSMEC0002CC	SMEC Non-defaulted Secured Other	HU	Corporates — SME	Counterparty credit risk
HUSMEC0003CC	SMEC Non-defaulted Secured	HU	Corporates — SME	Counterparty credit risk
HUSMEC0004CC	SMEC Defaulted	HU	Corporates — SME	Counterparty credit risk
HUSMEC0005CC	SMEC Non-defaulted Unsecured Construction	HU	Corporates — SME	Counterparty credit risk
HUSMEC0006CC	SMEC Non-defaulted Unsecured Other	HU	Corporates — SME	Counterparty credit risk
HUSMEC0007CC	SMEC Non-defaulted Unsecured	HU	Corporates — SME	Counterparty credit risk
HUSMEC0008CC	SMEC Non-Defaulted	HU	Corporates — SME	Counterparty credit risk
HUSMEC0009CC	SMEC Non-defaulted Secured	HU	Corporates — SME	Counterparty credit risk
HUSMER0001CC	SMER Non-defaulted Secured Construction	HU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HUSMER0002CC	SMER Non-defaulted Secured Other	HU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HUSMER0003CC	SMER Non-defaulted Secured	HU	Retail — Secured by real estate SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUSMER0004CC	SMER Defaulted	HU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HUSMER0005CC	SMER Non-defaulted Unsecured Construction	HU	Retail — Other SME	Counterparty credit risk
HUSMER0006CC	SMER Non-defaulted Unsecured Other	HU	Retail — Other SME	Counterparty credit risk
HUSMER0007CC	SMER Non-defaulted Unsecured	HU	Retail — Other SME	Counterparty credit risk
HUSMER0008CC	SMER Non-Defaulted	HU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
HUSMER0009CC	SMER Non-defaulted Secured	HU	Retail — Other SME	Counterparty credit risk
IECORP0001CC	CORP Non-defaulted Secured Construction	IE	Corporates — Other	Counterparty credit risk
IECORP0002CC	CORP Non-defaulted Secured Other	IE	Corporates — Other	Counterparty credit risk
IECORP0003CC	CORP Non-defaulted Secured	IE	Corporates — Other	Counterparty credit risk
IECORP0004CC	CORP Defaulted	IE	Corporates — Other	Counterparty credit risk
IECORP0005CC	CORP Non-defaulted Unsecured Construction	IE	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IECORP0006CC	CORP Non-defaulted Unsecured Other	IE	Corporates — Other	Counterparty credit risk
IECORP0007CC	CORP Non-Defaulted	IE	Corporates — Other	Counterparty credit risk
IECORP0008CC	CORP Non-defaulted Secured	IE	Corporates — Other	Counterparty credit risk
IECORP0009CC	CORP Non-defaulted Unsecured	IE	Corporates — Other	Counterparty credit risk
IEMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0006CC	Mortgages Non-defaulted ILTV >125 %	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0007CC	Mortgages Non-defaulted funded CRM	IE	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IEMORT0008CC	Mortgages Non-defaulted Unfunded CRM	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0009CC	Mortgages Defaulted	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IEMORT0010CC	Mortgages Non-defaulted	IE	Retail — Secured by real estate non-SME	Counterparty credit risk
IESMEC0001CC	SMEC Non-defaulted Secured Construction	IE	Corporates — SME	Counterparty credit risk
IESMEC0002CC	SMEC Non-defaulted Secured Other	IE	Corporates — SME	Counterparty credit risk
IESMEC0003CC	SMEC Non-defaulted Secured	IE	Corporates — SME	Counterparty credit risk
IESMEC0004CC	SMEC Defaulted	IE	Corporates — SME	Counterparty credit risk
IESMEC0005CC	SMEC Non-defaulted Unsecured Construction	IE	Corporates — SME	Counterparty credit risk
IESMEC0006CC	SMEC Non-defaulted Unsecured Other	IE	Corporates — SME	Counterparty credit risk
IESMEC0007CC	SMEC Non-defaulted Unsecured	IE	Corporates — SME	Counterparty credit risk
IESMEC0008CC	SMEC Non-Defaulted	IE	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IESMEC0009CC	SMEC Non-defaulted Secured	IE	Corporates — SME	Counterparty credit risk
IESMER0001CC	SMER Non-defaulted Secured Construction	IE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
IESMER0002CC	SMER Non-defaulted Secured Other	IE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
IESMER0003CC	SMER Non-defaulted Secured	IE	Retail — Secured by real estate SME	Counterparty credit risk
IESMER0004CC	SMER Defaulted	IE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
IESMER0005CC	SMER Non-defaulted Unsecured Construction	IE	Retail — Other SME	Counterparty credit risk
IESMER0006CC	SMER Non-defaulted Unsecured Other	IE	Retail — Other SME	Counterparty credit risk
IESMER0007CC	SMER Non-defaulted Unsecured	IE	Retail — Other SME	Counterparty credit risk
IESMER0008CC	SMER Non-Defaulted	IE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
IESMER0009CC	SMER Non-defaulted Secured	IE	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITCORP0001CC	CORP Non-defaulted Secured Construction	IT	Corporates — Other	Counterparty credit risk
ITCORP0002CC	CORP Non-defaulted Secured Other	IT	Corporates — Other	Counterparty credit risk
ITCORP0003CC	CORP Non-defaulted Secured	IT	Corporates — Other	Counterparty credit risk
ITCORP0004CC	CORP Defaulted	IT	Corporates — Other	Counterparty credit risk
ITCORP0005CC	CORP Non-defaulted Unsecured Construction	IT	Corporates — Other	Counterparty credit risk
ITCORP0006CC	CORP Non-defaulted Unsecured Other	IT	Corporates — Other	Counterparty credit risk
ITCORP0007CC	CORP Non-Defaulted	IT	Corporates — Other	Counterparty credit risk
ITCORP0008CC	CORP Non-defaulted Secured	IT	Corporates — Other	Counterparty credit risk
ITCORP0009CC	CORP Non-defaulted Unsecured	IT	Corporates — Other	Counterparty credit risk
ITMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	IT	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0006CC	Mortgages Non-defaulted ILTV >125 %	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0007CC	Mortgages Non-defaulted funded CRM	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0008CC	Mortgages Non-defaulted Unfunded CRM	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0009CC	Mortgages Defaulted	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITMORT0010CC	Mortgages Non-defaulted	IT	Retail — Secured by real estate non-SME	Counterparty credit risk
ITSMEC0001CC	SMEC Non-defaulted Secured Construction	IT	Corporates — SME	Counterparty credit risk
ITSMEC0002CC	SMEC Non-defaulted Secured Other	IT	Corporates — SME	Counterparty credit risk
ITSMEC0003CC	SMEC Non-defaulted Secured	IT	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITSMEC0004CC	SMEC Defaulted	IT	Corporates — SME	Counterparty credit risk
ITSMEC0005CC	SMEC Non-defaulted Unsecured Construction	IT	Corporates — SME	Counterparty credit risk
ITSMEC0006CC	SMEC Non-defaulted Unsecured Other	IT	Corporates — SME	Counterparty credit risk
ITSMEC0007CC	SMEC Non-defaulted Unsecured	IT	Corporates — SME	Counterparty credit risk
ITSMEC0008CC	SMEC Non-Defaulted	IT	Corporates — SME	Counterparty credit risk
ITSMEC0009CC	SMEC Non-defaulted Secured	IT	Corporates — SME	Counterparty credit risk
ITSMER0001CC	SMER Non-defaulted Secured Construction	IT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ITSMER0002CC	SMER Non-defaulted Secured Other	IT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ITSMER0003CC	SMER Non-defaulted Secured	IT	Retail — Secured by real estate SME	Counterparty credit risk
ITSMER0004CC	SMER Defaulted	IT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ITSMER0005CC	SMER Non-defaulted Unsecured Construction	IT	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITSMER0006CC	SMER Non-defaulted Unsecured Other	IT	Retail — Other SME	Counterparty credit risk
ITSMER0007CC	SMER Non-defaulted Unsecured	IT	Retail — Other SME	Counterparty credit risk
ITSMER0008CC	SMER Non-Defaulted	IT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ITSMER0009CC	SMER Non-defaulted Secured	IT	Retail — Other SME	Counterparty credit risk
LTCORP0001CC	CORP Non-defaulted Secured Construction	LT	Corporates — Other	Counterparty credit risk
LTCORP0002CC	CORP Non-defaulted Secured Other	LT	Corporates — Other	Counterparty credit risk
LTCORP0003CC	CORP Non-defaulted Secured	LT	Corporates — Other	Counterparty credit risk
LTCORP0004CC	CORP Defaulted	LT	Corporates — Other	Counterparty credit risk
LTCORP0005CC	CORP Non-defaulted Unsecured Construction	LT	Corporates — Other	Counterparty credit risk
LTCORP0006CC	CORP Non-defaulted Unsecured Other	LT	Corporates — Other	Counterparty credit risk
LTCORP0007CC	CORP Non-Defaulted	LT	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTCORP0008CC	CORP Non-defaulted Secured	LT	Corporates — Other	Counterparty credit risk
LTCORP0009CC	CORP Non-defaulted Unsecured	LT	Corporates — Other	Counterparty credit risk
LTMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0006CC	Mortgages Non-defaulted ILTV >125 %	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0007CC	Mortgages Non-defaulted funded CRM	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0008CC	Mortgages Non-defaulted Unfunded CRM	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0009CC	Mortgages Defaulted	LT	Retail — Secured by real estate non-SME	Counterparty credit risk
LTMORT0010CC	Mortgages Non-defaulted	LT	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTSMEC0001CC	SMEC Non-defaulted Secured Construction	LT	Corporates — SME	Counterparty credit risk
LTSMEC0002CC	SMEC Non-defaulted Secured Other	LT	Corporates — SME	Counterparty credit risk
LTSMEC0003CC	SMEC Non-defaulted Secured	LT	Corporates — SME	Counterparty credit risk
LTSMEC0004CC	SMEC Defaulted	LT	Corporates — SME	Counterparty credit risk
LTSMEC0005CC	SMEC Non-defaulted Unsecured Construction	LT	Corporates — SME	Counterparty credit risk
LTSMEC0006CC	SMEC Non-defaulted Unsecured Other	LT	Corporates — SME	Counterparty credit risk
LTSMEC0007CC	SMEC Non-defaulted Unsecured	LT	Corporates — SME	Counterparty credit risk
LTSMEC0008CC	SMEC Non-Defaulted	LT	Corporates — SME	Counterparty credit risk
LTSMEC0009CC	SMEC Non-defaulted Secured	LT	Corporates — SME	Counterparty credit risk
LTSMER0001CC	SMER Non-defaulted Secured Construction	LT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LTSMER0002CC	SMER Non-defaulted Secured Other	LT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTSMER0003CC	SMER Non-defaulted Secured	LT	Retail — Secured by real estate SME	Counterparty credit risk
LTSMER0004CC	SMER Defaulted	LT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LTSMER0005CC	SMER Non-defaulted Unsecured Construction	LT	Retail — Other SME	Counterparty credit risk
LTSMER0006CC	SMER Non-defaulted Unsecured Other	LT	Retail — Other SME	Counterparty credit risk
LTSMER0007CC	SMER Non-defaulted Unsecured	LT	Retail — Other SME	Counterparty credit risk
LTSMER0008CC	SMER Non-Defaulted	LT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LTSMER0009CC	SMER Non-defaulted Secured	LT	Retail — Other SME	Counterparty credit risk
LUCORP0001CC	CORP Non-defaulted Secured Construction	LU	Corporates — Other	Counterparty credit risk
LUCORP0002CC	CORP Non-defaulted Secured Other	LU	Corporates — Other	Counterparty credit risk
LUCORP0003CC	CORP Non-defaulted Secured	LU	Corporates — Other	Counterparty credit risk
LUCORP0004CC	CORP Defaulted	LU	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUCORP0005CC	CORP Non-defaulted Unsecured Construction	LU	Corporates — Other	Counterparty credit risk
LUCORP0006CC	CORP Non-defaulted Unsecured Other	LU	Corporates — Other	Counterparty credit risk
LUCORP0007CC	CORP Non-Defaulted	LU	Corporates — Other	Counterparty credit risk
LUCORP0008CC	CORP Non-defaulted Secured	LU	Corporates — Other	Counterparty credit risk
LUCORP0009CC	CORP Non-defaulted Unsecured	LU	Corporates — Other	Counterparty credit risk
LUMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0006CC	Mortgages Non-defaulted ILTV >125 %	LU	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUMORT0007CC	Mortgages Non-defaulted funded CRM	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0008CC	Mortgages Non-defaulted Unfunded CRM	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0009CC	Mortgages Defaulted	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUMORT0010CC	Mortgages Non-defaulted	LU	Retail — Secured by real estate non-SME	Counterparty credit risk
LUSMEC0001CC	SMEC Non-defaulted Secured Construction	LU	Corporates — SME	Counterparty credit risk
LUSMEC0002CC	SMEC Non-defaulted Secured Other	LU	Corporates — SME	Counterparty credit risk
LUSMEC0003CC	SMEC Non-defaulted Secured	LU	Corporates — SME	Counterparty credit risk
LUSMEC0004CC	SMEC Defaulted	LU	Corporates — SME	Counterparty credit risk
LUSMEC0005CC	SMEC Non-defaulted Unsecured Construction	LU	Corporates — SME	Counterparty credit risk
LUSMEC0006CC	SMEC Non-defaulted Unsecured Other	LU	Corporates — SME	Counterparty credit risk
LUSMEC0007CC	SMEC Non-defaulted Unsecured	LU	Corporates — SME	Counterparty credit risk
LUSMEC0008CC	SMEC Non-Defaulted	LU	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUSMEC0009CC	SMEC Non-defaulted Secured	LU	Corporates — SME	Counterparty credit risk
LUSMER0001CC	SMER Non-defaulted Secured Construction	LU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LUSMER0002CC	SMER Non-defaulted Secured Other	LU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LUSMER0003CC	SMER Non-defaulted Secured	LU	Retail — Secured by real estate SME	Counterparty credit risk
LUSMER0004CC	SMER Defaulted	LU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LUSMER0005CC	SMER Non-defaulted Unsecured Construction	LU	Retail — Other SME	Counterparty credit risk
LUSMER0006CC	SMER Non-defaulted Unsecured Other	LU	Retail — Other SME	Counterparty credit risk
LUSMER0007CC	SMER Non-defaulted Unsecured	LU	Retail — Other SME	Counterparty credit risk
LUSMER0008CC	SMER Non-Defaulted	LU	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LUSMER0009CC	SMER Non-defaulted Secured	LU	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVCORP0001CC	CORP Non-defaulted Secured Construction	LV	Corporates — Other	Counterparty credit risk
LVCORP0002CC	CORP Non-defaulted Secured Other	LV	Corporates — Other	Counterparty credit risk
LVCORP0003CC	CORP Non-defaulted Secured	LV	Corporates — Other	Counterparty credit risk
LVCORP0004CC	CORP Defaulted	LV	Corporates — Other	Counterparty credit risk
LVCORP0005CC	CORP Non-defaulted Unsecured Construction	LV	Corporates — Other	Counterparty credit risk
LVCORP0006CC	CORP Non-defaulted Unsecured Other	LV	Corporates — Other	Counterparty credit risk
LVCORP0007CC	CORP Non-Defaulted	LV	Corporates — Other	Counterparty credit risk
LVCORP0008CC	CORP Non-defaulted Secured	LV	Corporates — Other	Counterparty credit risk
LVCORP0009CC	CORP Non-defaulted Unsecured	LV	Corporates — Other	Counterparty credit risk
LVMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	LV	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0006CC	Mortgages Non-defaulted ILTV >125 %	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0007CC	Mortgages Non-defaulted funded CRM	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0008CC	Mortgages Non-defaulted Unfunded CRM	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0009CC	Mortgages Defaulted	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVMORT0010CC	Mortgages Non-defaulted	LV	Retail — Secured by real estate non-SME	Counterparty credit risk
LVSMEC0001CC	SMEC Non-defaulted Secured Construction	LV	Corporates — SME	Counterparty credit risk
LVSMEC0002CC	SMEC Non-defaulted Secured Other	LV	Corporates — SME	Counterparty credit risk
LVSMEC0003CC	SMEC Non-defaulted Secured	LV	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVSMEC0004CC	SMEC Defaulted	LV	Corporates — SME	Counterparty credit risk
LVSMEC0005CC	SMEC Non-defaulted Unsecured Construction	LV	Corporates — SME	Counterparty credit risk
LVSMEC0006CC	SMEC Non-defaulted Unsecured Other	LV	Corporates — SME	Counterparty credit risk
LVSMEC0007CC	SMEC Non-defaulted Unsecured	LV	Corporates — SME	Counterparty credit risk
LVSMEC0008CC	SMEC Non-Defaulted	LV	Corporates — SME	Counterparty credit risk
LVSMEC0009CC	SMEC Non-defaulted Secured	LV	Corporates — SME	Counterparty credit risk
LVSMER0001CC	SMER Non-defaulted Secured Construction	LV	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LVSMER0002CC	SMER Non-defaulted Secured Other	LV	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LVSMER0003CC	SMER Non-defaulted Secured	LV	Retail — Secured by real estate SME	Counterparty credit risk
LVSMER0004CC	SMER Defaulted	LV	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LVSMER0005CC	SMER Non-defaulted Unsecured Construction	LV	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVSMER0006CC	SMER Non-defaulted Unsecured Other	LV	Retail — Other SME	Counterparty credit risk
LVSMER0007CC	SMER Non-defaulted Unsecured	LV	Retail — Other SME	Counterparty credit risk
LVSMER0008CC	SMER Non-Defaulted	LV	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
LVSMER0009CC	SMER Non-defaulted Secured	LV	Retail — Other SME	Counterparty credit risk
MORT0010CC	Mortgages Non-defaulted	Not applicable	Retail — Secured by real estate non-SME	Counterparty credit risk
MTCORP0001CC	CORP Non-defaulted Secured Construction	MT	Corporates — Other	Counterparty credit risk
MTCORP0002CC	CORP Non-defaulted Secured Other	MT	Corporates — Other	Counterparty credit risk
MTCORP0003CC	CORP Non-defaulted Secured	MT	Corporates — Other	Counterparty credit risk
MTCORP0004CC	CORP Defaulted	MT	Corporates — Other	Counterparty credit risk
MTCORP0005CC	CORP Non-defaulted Unsecured Construction	MT	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTCORP0006CC	CORP Non-defaulted Unsecured Other	MT	Corporates — Other	Counterparty credit risk
MTCORP0007CC	CORP Non-Defaulted	MT	Corporates — Other	Counterparty credit risk
MTCORP0008CC	CORP Non-defaulted Secured	MT	Corporates — Other	Counterparty credit risk
MTCORP0009CC	CORP Non-defaulted Unsecured	MT	Corporates — Other	Counterparty credit risk
MTMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0006CC	Mortgages Non-defaulted ILTV >125 %	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0007CC	Mortgages Non-defaulted funded CRM	MT	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTMORT0008CC	Mortgages Non-defaulted Unfunded CRM	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0009CC	Mortgages Defaulted	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTMORT0010CC	Mortgages Non-defaulted	MT	Retail — Secured by real estate non-SME	Counterparty credit risk
MTSMEC0001CC	SMEC Non-defaulted Secured Construction	MT	Corporates — SME	Counterparty credit risk
MTSMEC0002CC	SMEC Non-defaulted Secured Other	MT	Corporates — SME	Counterparty credit risk
MTSMEC0003CC	SMEC Non-defaulted Secured	MT	Corporates — SME	Counterparty credit risk
MTSMEC0004CC	SMEC Defaulted	MT	Corporates — SME	Counterparty credit risk
MTSMEC0005CC	SMEC Non-defaulted Unsecured Construction	MT	Corporates — SME	Counterparty credit risk
MTSMEC0006CC	SMEC Non-defaulted Unsecured Other	MT	Corporates — SME	Counterparty credit risk
MTSMEC0007CC	SMEC Non-defaulted Unsecured	MT	Corporates — SME	Counterparty credit risk
MTSMEC0008CC	SMEC Non-Defaulted	MT	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTSMEC0009CC	SMEC Non-defaulted Secured	MT	Corporates — SME	Counterparty credit risk
MTSMER0001CC	SMER Non-defaulted Secured Construction	MT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
MTSMER0002CC	SMER Non-defaulted Secured Other	MT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
MTSMER0003CC	SMER Non-defaulted Secured	MT	Retail — Secured by real estate SME	Counterparty credit risk
MTSMER0004CC	SMER Defaulted	MT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
MTSMER0005CC	SMER Non-defaulted Unsecured Construction	MT	Retail — Other SME	Counterparty credit risk
MTSMER0006CC	SMER Non-defaulted Unsecured Other	MT	Retail — Other SME	Counterparty credit risk
MTSMER0007CC	SMER Non-defaulted Unsecured	MT	Retail — Other SME	Counterparty credit risk
MTSMER0008CC	SMER Non-Defaulted	MT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
MTSMER0009CC	SMER Non-defaulted Secured	MT	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLCORP0001CC	CORP Non-defaulted Secured Construction	NL	Corporates — Other	Counterparty credit risk
NLCORP0002CC	CORP Non-defaulted Secured Other	NL	Corporates — Other	Counterparty credit risk
NLCORP0003CC	CORP Non-defaulted Secured	NL	Corporates — Other	Counterparty credit risk
NLCORP0004CC	CORP Defaulted	NL	Corporates — Other	Counterparty credit risk
NLCORP0005CC	CORP Non-defaulted Unsecured Construction	NL	Corporates — Other	Counterparty credit risk
NLCORP0006CC	CORP Non-defaulted Unsecured Other	NL	Corporates — Other	Counterparty credit risk
NLCORP0007CC	CORP Non-Defaulted	NL	Corporates — Other	Counterparty credit risk
NLCORP0008CC	CORP Non-defaulted Secured	NL	Corporates — Other	Counterparty credit risk
NLCORP0009CC	CORP Non-defaulted Unsecured	NL	Corporates — Other	Counterparty credit risk
NLMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	NL	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0006CC	Mortgages Non-defaulted ILTV >125 %	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0007CC	Mortgages Non-defaulted funded CRM	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0008CC	Mortgages Non-defaulted Unfunded CRM	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0009CC	Mortgages Defaulted	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLMORT0010CC	Mortgages Non-defaulted	NL	Retail — Secured by real estate non-SME	Counterparty credit risk
NLSMEC0001CC	SMEC Non-defaulted Secured Construction	NL	Corporates — SME	Counterparty credit risk
NLSMEC0002CC	SMEC Non-defaulted Secured Other	NL	Corporates — SME	Counterparty credit risk
NLSMEC0003CC	SMEC Non-defaulted Secured	NL	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLSMEC0004CC	SMEC Defaulted	NL	Corporates — SME	Counterparty credit risk
NLSMEC0005CC	SMEC Non-defaulted Unsecured Construction	NL	Corporates — SME	Counterparty credit risk
NLSMEC0006CC	SMEC Non-defaulted Unsecured Other	NL	Corporates — SME	Counterparty credit risk
NLSMEC0007CC	SMEC Non-defaulted Unsecured	NL	Corporates — SME	Counterparty credit risk
NLSMEC0008CC	SMEC Non-Defaulted	NL	Corporates — SME	Counterparty credit risk
NLSMEC0009CC	SMEC Non-defaulted Secured	NL	Corporates — SME	Counterparty credit risk
NLSMER0001CC	SMER Non-defaulted Secured Construction	NL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
NLSMER0002CC	SMER Non-defaulted Secured Other	NL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
NLSMER0003CC	SMER Non-defaulted Secured	NL	Retail — Secured by real estate SME	Counterparty credit risk
NLSMER0004CC	SMER Defaulted	NL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLSMER0005CC	SMER Non-defaulted Unsecured Construction	NL	Retail — Other SME	Counterparty credit risk
NLSMER0006CC	SMER Non-defaulted Unsecured Other	NL	Retail — Other SME	Counterparty credit risk
NLSMER0007CC	SMER Non-defaulted Unsecured	NL	Retail — Other SME	Counterparty credit risk
NLSMER0008CC	SMER Non-Defaulted	NL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
NLSMER0009CC	SMER Non-defaulted Secured	NL	Retail — Other SME	Counterparty credit risk
NOCORP0001CC	CORP Non-defaulted Secured Construction	NO	Corporates — Other	Counterparty credit risk
NOCORP0002CC	CORP Non-defaulted Secured Other	NO	Corporates — Other	Counterparty credit risk
NOCORP0003CC	CORP Non-defaulted Secured	NO	Corporates — Other	Counterparty credit risk
NOCORP0004CC	CORP Defaulted	NO	Corporates — Other	Counterparty credit risk
NOCORP0005CC	CORP Non-defaulted Unsecured Construction	NO	Corporates — Other	Counterparty credit risk
NOCORP0006CC	CORP Non-defaulted Unsecured Other	NO	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOCORP0007CC	CORP Non-Defaulted	NO	Corporates — Other	Counterparty credit risk
NOCORP0008CC	CORP Non-defaulted Secured	NO	Corporates — Other	Counterparty credit risk
NOCORP0009CC	CORP Non-defaulted Unsecured	NO	Corporates — Other	Counterparty credit risk
NOMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0006CC	Mortgages Non-defaulted ILTV >125 %	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0007CC	Mortgages Non-defaulted funded CRM	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0008CC	Mortgages Non-defaulted Unfunded CRM	NO	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOMORT0009CC	Mortgages Defaulted	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOMORT0010CC	Mortgages Non-defaulted	NO	Retail — Secured by real estate non-SME	Counterparty credit risk
NOSMEC0001CC	SMEC Non-defaulted Secured Construction	NO	Corporates — SME	Counterparty credit risk
NOSMEC0002CC	SMEC Non-defaulted Secured Other	NO	Corporates — SME	Counterparty credit risk
NOSMEC0003CC	SMEC Non-defaulted Secured	NO	Corporates — SME	Counterparty credit risk
NOSMEC0004CC	SMEC Defaulted	NO	Corporates — SME	Counterparty credit risk
NOSMEC0005CC	SMEC Non-defaulted Unsecured Construction	NO	Corporates — SME	Counterparty credit risk
NOSMEC0006CC	SMEC Non-defaulted Unsecured Other	NO	Corporates — SME	Counterparty credit risk
NOSMEC0007CC	SMEC Non-defaulted Unsecured	NO	Corporates — SME	Counterparty credit risk
NOSMEC0008CC	SMEC Non-Defaulted	NO	Corporates — SME	Counterparty credit risk
NOSMEC0009CC	SMEC Non-defaulted Secured	NO	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOSMER0001CC	SMER Non-defaulted Secured Construction	NO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
NOSMER0002CC	SMER Non-defaulted Secured Other	NO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
NOSMER0003CC	SMER Non-defaulted Secured	NO	Retail — Secured by real estate SME	Counterparty credit risk
NOSMER0004CC	SMER Defaulted	NO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
NOSMER0005CC	SMER Non-defaulted Unsecured Construction	NO	Retail — Other SME	Counterparty credit risk
NOSMER0006CC	SMER Non-defaulted Unsecured Other	NO	Retail — Other SME	Counterparty credit risk
NOSMER0007CC	SMER Non-defaulted Unsecured	NO	Retail — Other SME	Counterparty credit risk
NOSMER0008CC	SMER Non-Defaulted	NO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
NOSMER0009CC	SMER Non-defaulted Secured	NO	Retail — Other SME	Counterparty credit risk
PLCORP0001CC	CORP Non-defaulted Secured Construction	PL	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLCORP0002CC	CORP Non-defaulted Secured Other	PL	Corporates — Other	Counterparty credit risk
PLCORP0003CC	CORP Non-defaulted Secured	PL	Corporates — Other	Counterparty credit risk
PLCORP0004CC	CORP Defaulted	PL	Corporates — Other	Counterparty credit risk
PLCORP0005CC	CORP Non-defaulted Unsecured Construction	PL	Corporates — Other	Counterparty credit risk
PLCORP0006CC	CORP Non-defaulted Unsecured Other	PL	Corporates — Other	Counterparty credit risk
PLCORP0007CC	CORP Non-Defaulted	PL	Corporates — Other	Counterparty credit risk
PLCORP0008CC	CORP Non-defaulted Secured	PL	Corporates — Other	Counterparty credit risk
PLCORP0009CC	CORP Non-defaulted Unsecured	PL	Corporates — Other	Counterparty credit risk
PLMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	PL	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0006CC	Mortgages Non-defaulted ILTV >125 %	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0007CC	Mortgages Non-defaulted funded CRM	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0008CC	Mortgages Non-defaulted Unfunded CRM	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0009CC	Mortgages Defaulted	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLMORT0010CC	Mortgages Non-defaulted	PL	Retail — Secured by real estate non-SME	Counterparty credit risk
PLSMEC0001CC	SMEC Non-defaulted Secured Construction	PL	Corporates — SME	Counterparty credit risk
PLSMEC0002CC	SMEC Non-defaulted Secured Other	PL	Corporates — SME	Counterparty credit risk
PLSMEC0003CC	SMEC Non-defaulted Secured	PL	Corporates — SME	Counterparty credit risk
PLSMEC0004CC	SMEC Defaulted	PL	Corporates — SME	Counterparty credit risk
PLSMEC0005CC	SMEC Non-defaulted Unsecured Construction	PL	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLSMEC0006CC	SMEC Non-defaulted Unsecured Other	PL	Corporates — SME	Counterparty credit risk
PLSMEC0007CC	SMEC Non-defaulted Unsecured	PL	Corporates — SME	Counterparty credit risk
PLSMEC0008CC	SMEC Non-Defaulted	PL	Corporates — SME	Counterparty credit risk
PLSMEC0009CC	SMEC Non-defaulted Secured	PL	Corporates — SME	Counterparty credit risk
PLSMER0001CC	SMER Non-defaulted Secured Construction	PL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PLSMER0002CC	SMER Non-defaulted Secured Other	PL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PLSMER0003CC	SMER Non-defaulted Secured	PL	Retail — Secured by real estate SME	Counterparty credit risk
PLSMER0004CC	SMER Defaulted	PL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PLSMER0005CC	SMER Non-defaulted Unsecured Construction	PL	Retail — Other SME	Counterparty credit risk
PLSMER0006CC	SMER Non-defaulted Unsecured Other	PL	Retail — Other SME	Counterparty credit risk
PLSMER0007CC	SMER Non-defaulted Unsecured	PL	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLSMER0008CC	SMER Non-Defaulted	PL	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PLSMER0009CC	SMER Non-defaulted Secured	PL	Retail — Other SME	Counterparty credit risk
PTCORP0001CC	CORP Non-defaulted Secured Construction	PT	Corporates — Other	Counterparty credit risk
PTCORP0002CC	CORP Non-defaulted Secured Other	PT	Corporates — Other	Counterparty credit risk
PTCORP0003CC	CORP Non-defaulted Secured	PT	Corporates — Other	Counterparty credit risk
PTCORP0004CC	CORP Defaulted	PT	Corporates — Other	Counterparty credit risk
PTCORP0005CC	CORP Non-defaulted Unsecured Construction	PT	Corporates — Other	Counterparty credit risk
PTCORP0006CC	CORP Non-defaulted Unsecured Other	PT	Corporates — Other	Counterparty credit risk
PTCORP0007CC	CORP Non-Defaulted	PT	Corporates — Other	Counterparty credit risk
PTCORP0008CC	CORP Non-defaulted Secured	PT	Corporates — Other	Counterparty credit risk
PTCORP0009CC	CORP Non-defaulted Unsecured	PT	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0006CC	Mortgages Non-defaulted ILTV >125 %	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0007CC	Mortgages Non-defaulted funded CRM	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0008CC	Mortgages Non-defaulted Unfunded CRM	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0009CC	Mortgages Defaulted	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTMORT0010CC	Mortgages Non-defaulted	PT	Retail — Secured by real estate non-SME	Counterparty credit risk
PTSMEC0001CC	SMEC Non-defaulted Secured Construction	PT	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTSMEC0002CC	SMEC Non-defaulted Secured Other	PT	Corporates — SME	Counterparty credit risk
PTSMEC0003CC	SMEC Non-defaulted Secured	PT	Corporates — SME	Counterparty credit risk
PTSMEC0004CC	SMEC Defaulted	PT	Corporates — SME	Counterparty credit risk
PTSMEC0005CC	SMEC Non-defaulted Unsecured Construction	PT	Corporates — SME	Counterparty credit risk
PTSMEC0006CC	SMEC Non-defaulted Unsecured Other	PT	Corporates — SME	Counterparty credit risk
PTSMEC0007CC	SMEC Non-defaulted Unsecured	PT	Corporates — SME	Counterparty credit risk
PTSMEC0008CC	SMEC Non-Defaulted	PT	Corporates — SME	Counterparty credit risk
PTSMEC0009CC	SMEC Non-defaulted Secured	PT	Corporates — SME	Counterparty credit risk
PTSMER0001CC	SMER Non-defaulted Secured Construction	PT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PTSMER0002CC	SMER Non-defaulted Secured Other	PT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PTSMER0003CC	SMER Non-defaulted Secured	PT	Retail — Secured by real estate SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTSMER0004CC	SMER Defaulted	PT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PTSMER0005CC	SMER Non-defaulted Unsecured Construction	PT	Retail — Other SME	Counterparty credit risk
PTSMER0006CC	SMER Non-defaulted Unsecured Other	PT	Retail — Other SME	Counterparty credit risk
PTSMER0007CC	SMER Non-defaulted Unsecured	PT	Retail — Other SME	Counterparty credit risk
PTSMER0008CC	SMER Non-Defaulted	PT	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
PTSMER0009CC	SMER Non-defaulted Secured	PT	Retail — Other SME	Counterparty credit risk
ROCORP0001CC	CORP Non-defaulted Secured Construction	RO	Corporates — Other	Counterparty credit risk
ROCORP0002CC	CORP Non-defaulted Secured Other	RO	Corporates — Other	Counterparty credit risk
ROCORP0003CC	CORP Non-defaulted Secured	RO	Corporates — Other	Counterparty credit risk
ROCORP0004CC	CORP Defaulted	RO	Corporates — Other	Counterparty credit risk
ROCORP0005CC	CORP Non-defaulted Unsecured Construction	RO	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROCORP0006CC	CORP Non-defaulted Unsecured Other	RO	Corporates — Other	Counterparty credit risk
ROCORP0007CC	CORP Non-Defaulted	RO	Corporates — Other	Counterparty credit risk
ROCORP0008CC	CORP Non-defaulted Secured	RO	Corporates — Other	Counterparty credit risk
ROCORP0009CC	CORP Non-defaulted Unsecured	RO	Corporates — Other	Counterparty credit risk
ROMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0006CC	Mortgages Non-defaulted ILTV >125 %	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0007CC	Mortgages Non-defaulted funded CRM	RO	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROMORT0008CC	Mortgages Non-defaulted Unfunded CRM	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0009CC	Mortgages Defaulted	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROMORT0010CC	Mortgages Non-defaulted	RO	Retail — Secured by real estate non-SME	Counterparty credit risk
ROSMEC0001CC	SMEC Non-defaulted Secured Construction	RO	Corporates — SME	Counterparty credit risk
ROSMEC0002CC	SMEC Non-defaulted Secured Other	RO	Corporates — SME	Counterparty credit risk
ROSMEC0003CC	SMEC Non-defaulted Secured	RO	Corporates — SME	Counterparty credit risk
ROSMEC0004CC	SMEC Defaulted	RO	Corporates — SME	Counterparty credit risk
ROSMEC0005CC	SMEC Non-defaulted Unsecured Construction	RO	Corporates — SME	Counterparty credit risk
ROSMEC0006CC	SMEC Non-defaulted Unsecured Other	RO	Corporates — SME	Counterparty credit risk
ROSMEC0007CC	SMEC Non-defaulted Unsecured	RO	Corporates — SME	Counterparty credit risk
ROSMEC0008CC	SMEC Non-Defaulted	RO	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROSMEC0009CC	SMEC Non-defaulted Secured	RO	Corporates — SME	Counterparty credit risk
ROSMER0001CC	SMER Non-defaulted Secured Construction	RO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ROSMER0002CC	SMER Non-defaulted Secured Other	RO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ROSMER0003CC	SMER Non-defaulted Secured	RO	Retail — Secured by real estate SME	Counterparty credit risk
ROSMER0004CC	SMER Defaulted	RO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ROSMER0005CC	SMER Non-defaulted Unsecured Construction	RO	Retail — Other SME	Counterparty credit risk
ROSMER0006CC	SMER Non-defaulted Unsecured Other	RO	Retail — Other SME	Counterparty credit risk
ROSMER0007CC	SMER Non-defaulted Unsecured	RO	Retail — Other SME	Counterparty credit risk
ROSMER0008CC	SMER Non-Defaulted	RO	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ROSMER0009CC	SMER Non-defaulted Secured	RO	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SECORP0001CC	CORP Non-defaulted Secured Construction	SE	Corporates — Other	Counterparty credit risk
SECORP0002CC	CORP Non-defaulted Secured Other	SE	Corporates — Other	Counterparty credit risk
SECORP0003CC	CORP Non-defaulted Secured	SE	Corporates — Other	Counterparty credit risk
SECORP0004CC	CORP Defaulted	SE	Corporates — Other	Counterparty credit risk
SECORP0005CC	CORP Non-defaulted Unsecured Construction	SE	Corporates — Other	Counterparty credit risk
SECORP0006CC	CORP Non-defaulted Unsecured Other	SE	Corporates — Other	Counterparty credit risk
SECORP0007CC	CORP Non-Defaulted	SE	Corporates — Other	Counterparty credit risk
SECORP0008CC	CORP Non-defaulted Secured	SE	Corporates — Other	Counterparty credit risk
SECORP0009CC	CORP Non-defaulted Unsecured	SE	Corporates — Other	Counterparty credit risk
SEMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	SE	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SEMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0006CC	Mortgages Non-defaulted ILTV >125 %	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0007CC	Mortgages Non-defaulted funded CRM	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0008CC	Mortgages Non-defaulted Unfunded CRM	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0009CC	Mortgages Defaulted	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SEMORT0010CC	Mortgages Non-defaulted	SE	Retail — Secured by real estate non-SME	Counterparty credit risk
SESMEC0001CC	SMEC Non-defaulted Secured Construction	SE	Corporates — SME	Counterparty credit risk
SESMEC0002CC	SMEC Non-defaulted Secured Other	SE	Corporates — SME	Counterparty credit risk
SESMEC0003CC	SMEC Non-defaulted Secured	SE	Corporates — SME	Counterparty credit risk
SESMEC0004CC	SMEC Defaulted	SE	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SESMEC0005CC	SMEC Non-defaulted Unsecured Construction	SE	Corporates — SME	Counterparty credit risk
SESMEC0006CC	SMEC Non-defaulted Unsecured Other	SE	Corporates — SME	Counterparty credit risk
SESMEC0007CC	SMEC Non-defaulted Unsecured	SE	Corporates — SME	Counterparty credit risk
SESMEC0008CC	SMEC Non-Defaulted	SE	Corporates — SME	Counterparty credit risk
SESMEC0009CC	SMEC Non-defaulted Secured	SE	Corporates — SME	Counterparty credit risk
SESMER0001CC	SMER Non-defaulted Secured Construction	SE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SESMER0002CC	SMER Non-defaulted Secured Other	SE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SESMER0003CC	SMER Non-defaulted Secured	SE	Retail — Secured by real estate SME	Counterparty credit risk
SESMER0004CC	SMER Defaulted	SE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SESMER0005CC	SMER Non-defaulted Unsecured Construction	SE	Retail — Other SME	Counterparty credit risk
SESMER0006CC	SMER Non-defaulted Unsecured Other	SE	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SESMER0007CC	SMER Non-defaulted Unsecured	SE	Retail — Other SME	Counterparty credit risk
SESMER0008CC	SMER Non-Defaulted	SE	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SESMER0009CC	SMER Non-defaulted Secured	SE	Retail — Other SME	Counterparty credit risk
SICORP0001CC	CORP Non-defaulted Secured Construction	SI	Corporates — Other	Counterparty credit risk
SICORP0002CC	CORP Non-defaulted Secured Other	SI	Corporates — Other	Counterparty credit risk
SICORP0003CC	CORP Non-defaulted Secured	SI	Corporates — Other	Counterparty credit risk
SICORP0004CC	CORP Defaulted	SI	Corporates — Other	Counterparty credit risk
SICORP0005CC	CORP Non-defaulted Unsecured Construction	SI	Corporates — Other	Counterparty credit risk
SICORP0006CC	CORP Non-defaulted Unsecured Other	SI	Corporates — Other	Counterparty credit risk
SICORP0007CC	CORP Non-Defaulted	SI	Corporates — Other	Counterparty credit risk
SICORP0008CC	CORP Non-defaulted Secured	SI	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SICORP0009CC	CORP Non-defaulted Unsecured	SI	Corporates — Other	Counterparty credit risk
SIMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0006CC	Mortgages Non-defaulted ILTV >125 %	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0007CC	Mortgages Non-defaulted funded CRM	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0008CC	Mortgages Non-defaulted Unfunded CRM	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0009CC	Mortgages Defaulted	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SIMORT0010CC	Mortgages Non-defaulted	SI	Retail — Secured by real estate non-SME	Counterparty credit risk
SISMEC0001CC	SMEC Non-defaulted Secured Construction	SI	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SISMEC0002CC	SMEC Non-defaulted Secured Other	SI	Corporates — SME	Counterparty credit risk
SISMEC0003CC	SMEC Non-defaulted Secured	SI	Corporates — SME	Counterparty credit risk
SISMEC0004CC	SMEC Defaulted	SI	Corporates — SME	Counterparty credit risk
SISMEC0005CC	SMEC Non-defaulted Unsecured Construction	SI	Corporates — SME	Counterparty credit risk
SISMEC0006CC	SMEC Non-defaulted Unsecured Other	SI	Corporates — SME	Counterparty credit risk
SISMEC0007CC	SMEC Non-defaulted Unsecured	SI	Corporates — SME	Counterparty credit risk
SISMEC0008CC	SMEC Non-Defaulted	SI	Corporates — SME	Counterparty credit risk
SISMEC0009CC	SMEC Non-defaulted Secured	SI	Corporates — SME	Counterparty credit risk
SISMER0001CC	SMER Non-defaulted Secured Construction	SI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SISMER0002CC	SMER Non-defaulted Secured Other	SI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SISMER0003CC	SMER Non-defaulted Secured	SI	Retail — Secured by real estate SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SISMER0004CC	SMER Defaulted	SI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SISMER0005CC	SMER Non-defaulted Unsecured Construction	SI	Retail — Other SME	Counterparty credit risk
SISMER0006CC	SMER Non-defaulted Unsecured Other	SI	Retail — Other SME	Counterparty credit risk
SISMER0007CC	SMER Non-defaulted Unsecured	SI	Retail — Other SME	Counterparty credit risk
SISMER0008CC	SMER Non-Defaulted	SI	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SISMER0009CC	SMER Non-defaulted Secured	SI	Retail — Other SME	Counterparty credit risk
SKCORP0001CC	CORP Non-defaulted Secured Construction	SK	Corporates — Other	Counterparty credit risk
SKCORP0002CC	CORP Non-defaulted Secured Other	SK	Corporates — Other	Counterparty credit risk
SKCORP0003CC	CORP Non-defaulted Secured	SK	Corporates — Other	Counterparty credit risk
SKCORP0004CC	CORP Defaulted	SK	Corporates — Other	Counterparty credit risk
SKCORP0005CC	CORP Non-defaulted Unsecured Construction	SK	Corporates — Other	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKCORP0006CC	CORP Non-defaulted Unsecured Other	SK	Corporates — Other	Counterparty credit risk
SKCORP0007CC	CORP Non-Defaulted	SK	Corporates — Other	Counterparty credit risk
SKCORP0008CC	CORP Non-defaulted Secured	SK	Corporates — Other	Counterparty credit risk
SKCORP0009CC	CORP Non-defaulted Unsecured	SK	Corporates — Other	Counterparty credit risk
SKMORT0001CC	Mortgages Non-defaulted ILTV <=25 %	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0002CC	Mortgages Non-defaulted ILTV >25 %, <=50 %	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0003CC	Mortgages Non-defaulted ILTV >50 %, <=75 %	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0004CC	Mortgages Non-defaulted ILTV >75 %, <=100 %	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0005CC	Mortgages Non-defaulted ILTV >100 %, <=125 %	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0006CC	Mortgages Non-defaulted ILTV >125 %	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0007CC	Mortgages Non-defaulted funded CRM	SK	Retail — Secured by real estate non-SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKMORT0008CC	Mortgages Non-defaulted Unfunded CRM	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0009CC	Mortgages Defaulted	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKMORT0010CC	Mortgages Non-defaulted	SK	Retail — Secured by real estate non-SME	Counterparty credit risk
SKSMEC0001CC	SMEC Non-defaulted Secured Construction	SK	Corporates — SME	Counterparty credit risk
SKSMEC0002CC	SMEC Non-defaulted Secured Other	SK	Corporates — SME	Counterparty credit risk
SKSMEC0003CC	SMEC Non-defaulted Secured	SK	Corporates — SME	Counterparty credit risk
SKSMEC0004CC	SMEC Defaulted	SK	Corporates — SME	Counterparty credit risk
SKSMEC0005CC	SMEC Non-defaulted Unsecured Construction	SK	Corporates — SME	Counterparty credit risk
SKSMEC0006CC	SMEC Non-defaulted Unsecured Other	SK	Corporates — SME	Counterparty credit risk
SKSMEC0007CC	SMEC Non-defaulted Unsecured	SK	Corporates — SME	Counterparty credit risk
SKSMEC0008CC	SMEC Non-Defaulted	SK	Corporates — SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKSMEC0009CC	SMEC Non-defaulted Secured	SK	Corporates — SME	Counterparty credit risk
SKSMER0001CC	SMER Non-defaulted Secured Construction	SK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SKSMER0002CC	SMER Non-defaulted Secured Other	SK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SKSMER0003CC	SMER Non-defaulted Secured	SK	Retail — Secured by real estate SME	Counterparty credit risk
SKSMER0004CC	SMER Defaulted	SK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SKSMER0005CC	SMER Non-defaulted Unsecured Construction	SK	Retail — Other SME	Counterparty credit risk
SKSMER0006CC	SMER Non-defaulted Unsecured Other	SK	Retail — Other SME	Counterparty credit risk
SKSMER0007CC	SMER Non-defaulted Unsecured	SK	Retail — Other SME	Counterparty credit risk
SKSMER0008CC	SMER Non-Defaulted	SK	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
SKSMER0009CC	SMER Non-defaulted Secured	SK	Retail — Other SME	Counterparty credit risk

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SMEC0008CC	SMEC Non-Defaulted	Not applicable	Corporates — SME	Counterparty credit risk
SMER0008CC	SMER Non-Defaulted	Not applicable	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
CORP0004CC	CORP Defaulted	Not applicable	Corporates — Other	Counterparty credit risk
MORT0009CC	Mortgages Defaulted	Not applicable	Retail — Secured by real estate non-SME	Counterparty credit risk
SMEC0004CC	SMEC Defaulted	Not applicable	Corporates — SME	Counterparty credit risk
SMER0004CC	SMER Defaulted	Not applicable	Retail — Secured by real estate SME; Retail — Other SME	Counterparty credit risk
ATCORP0001CR	CORP Non-defaulted Secured Construction	AT	Corporates — Other	Credit risk and free deliveries
ATCORP0002CR	CORP Non-defaulted Secured Other	AT	Corporates — Other	Credit risk and free deliveries
ATCORP0003CR	CORP Non-defaulted Secured	AT	Corporates — Other	Credit risk and free deliveries
ATCORP0004CR	CORP Defaulted	AT	Corporates — Other	Credit risk and free deliveries
ATCORP0005CR	CORP Non-defaulted Unsecured Construction	AT	Corporates — Other	Credit risk and free deliveries
ATCORP0006CR	CORP Non-defaulted Unsecured Other	AT	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATCORP0007CR	CORP Non-Defaulted	AT	Corporates — Other	Credit risk and free deliveries
ATCORP0008CR	CORP Non-defaulted Secured	AT	Corporates — Other	Credit risk and free deliveries
ATCORP0009CR	CORP Non-defaulted Unsecured	AT	Corporates — Other	Credit risk and free deliveries
ATMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0006CR	Mortgages Non-defaulted ILTV >125 %	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0007CR	Mortgages Non-defaulted funded CRM	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0008CR	Mortgages Non-defaulted Unfunded CRM	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATMORT0009CR	Mortgages Defaulted	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATMORT0010CR	Mortgages Non-defaulted	AT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ATSMEC0001CR	SMEC Non-defaulted Secured Construction	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0002CR	SMEC Non-defaulted Secured Other	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0003CR	SMEC Non-defaulted Secured	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0004CR	SMEC Defaulted	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0005CR	SMEC Non-defaulted Unsecured Construction	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0006CR	SMEC Non-defaulted Unsecured Other	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0007CR	SMEC Non-defaulted Unsecured	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0008CR	SMEC Non-Defaulted	AT	Corporates — SME	Credit risk and free deliveries
ATSMEC0009CR	SMEC Non-defaulted Secured	AT	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ATSMER0001CR	SMER Non-defaulted Secured Construction	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ATSMER0002CR	SMER Non-defaulted Secured Other	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ATSMER0003CR	SMER Non-defaulted Secured	AT	Retail — Secured by real estate SME	Credit risk and free deliveries
ATSMER0004CR	SMER Defaulted	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ATSMER0005CR	SMER Non-defaulted Unsecured Construction	AT	Retail — Other SME	Credit risk and free deliveries
ATSMER0006CR	SMER Non-defaulted Unsecured Other	AT	Retail — Other SME	Credit risk and free deliveries
ATSMER0007CR	SMER Non-defaulted Unsecured	AT	Retail — Other SME	Credit risk and free deliveries
ATSMER0008CR	SMER Non-Defaulted	AT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ATSMER0009CR	SMER Non-defaulted Secured	AT	Retail — Other SME	Credit risk and free deliveries
BECORP0001CR	CORP Non-defaulted Secured Construction	BE	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BECORP0002CR	CORP Non-defaulted Secured Other	BE	Corporates — Other	Credit risk and free deliveries
BECORP0003CR	CORP Non-defaulted Secured	BE	Corporates — Other	Credit risk and free deliveries
BECORP0004CR	CORP Defaulted	BE	Corporates — Other	Credit risk and free deliveries
BECORP0005CR	CORP Non-defaulted Unsecured Construction	BE	Corporates — Other	Credit risk and free deliveries
BECORP0006CR	CORP Non-defaulted Unsecured Other	BE	Corporates — Other	Credit risk and free deliveries
BECORP0007CR	CORP Non-Defaulted	BE	Corporates — Other	Credit risk and free deliveries
BECORP0008CR	CORP Non-defaulted Secured	BE	Corporates — Other	Credit risk and free deliveries
BECORP0009CR	CORP Non-defaulted Unsecured	BE	Corporates — Other	Credit risk and free deliveries
BEMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BEMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0006CR	Mortgages Non-defaulted ILTV >125 %	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0007CR	Mortgages Non-defaulted funded CRM	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0008CR	Mortgages Non-defaulted Unfunded CRM	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0009CR	Mortgages Defaulted	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BEMORT0010CR	Mortgages Non-defaulted	BE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BESMEC0001CR	SMEC Non-defaulted Secured Construction	BE	Corporates — SME	Credit risk and free deliveries
BESMEC0002CR	SMEC Non-defaulted Secured Other	BE	Corporates — SME	Credit risk and free deliveries
BESMEC0003CR	SMEC Non-defaulted Secured	BE	Corporates — SME	Credit risk and free deliveries
BESMEC0004CR	SMEC Defaulted	BE	Corporates — SME	Credit risk and free deliveries
BESMEC0005CR	SMEC Non-defaulted Unsecured Construction	BE	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BESMEC0006CR	SMEC Non-defaulted Unsecured Other	BE	Corporates — SME	Credit risk and free deliveries
BESMEC0007CR	SMEC Non-defaulted Unsecured	BE	Corporates — SME	Credit risk and free deliveries
BESMEC0008CR	SMEC Non-Defaulted	BE	Corporates — SME	Credit risk and free deliveries
BESMEC0009CR	SMEC Non-defaulted Secured	BE	Corporates — SME	Credit risk and free deliveries
BESMER0001CR	SMER Non-defaulted Secured Construction	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
BESMER0002CR	SMER Non-defaulted Secured Other	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
BESMER0003CR	SMER Non-defaulted Secured	BE	Retail — Secured by real estate SME	Credit risk and free deliveries
BESMER0004CR	SMER Defaulted	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
BESMER0005CR	SMER Non-defaulted Unsecured Construction	BE	Retail — Other SME	Credit risk and free deliveries
BESMER0006CR	SMER Non-defaulted Unsecured Other	BE	Retail — Other SME	Credit risk and free deliveries
BESMER0007CR	SMER Non-defaulted Unsecured	BE	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BESMER0008CR	SMER Non-Defaulted	BE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
BESMER0009CR	SMER Non-defaulted Secured	BE	Retail — Other SME	Credit risk and free deliveries
BGCORP0001CR	CORP Non-defaulted Secured Construction	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0002CR	CORP Non-defaulted Secured Other	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0003CR	CORP Non-defaulted Secured	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0004CR	CORP Defaulted	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0005CR	CORP Non-defaulted Unsecured Construction	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0006CR	CORP Non-defaulted Unsecured Other	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0007CR	CORP Non-Defaulted	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0008CR	CORP Non-defaulted Secured	BG	Corporates — Other	Credit risk and free deliveries
BGCORP0009CR	CORP Non-defaulted Unsecured	BG	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0006CR	Mortgages Non-defaulted ILTV >125 %	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0007CR	Mortgages Non-defaulted funded CRM	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0008CR	Mortgages Non-defaulted Unfunded CRM	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0009CR	Mortgages Defaulted	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGMORT0010CR	Mortgages Non-defaulted	BG	Retail — Secured by real estate non-SME	Credit risk and free deliveries
BGSMEC0001CR	SMEC Non-defaulted Secured Construction	BG	Corporates — SME	Credit risk and free deliveries
BGSMEC0002CR	SMEC Non-defaulted Secured Other	BG	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGSMEC0003CR	SMEC Non-defaulted Secured	BG	Corporates — SME	Credit risk and free deliveries
BGSMEC0004CR	SMEC Defaulted	BG	Corporates — SME	Credit risk and free deliveries
BGSMEC0005CR	SMEC Non-defaulted Unsecured Construction	BG	Corporates — SME	Credit risk and free deliveries
BGSMEC0006CR	SMEC Non-defaulted Unsecured Other	BG	Corporates — SME	Credit risk and free deliveries
BGSMEC0007CR	SMEC Non-defaulted Unsecured	BG	Corporates — SME	Credit risk and free deliveries
BGSMEC0008CR	SMEC Non-Defaulted	BG	Corporates — SME	Credit risk and free deliveries
BGSMEC0009CR	SMEC Non-defaulted Secured	BG	Corporates — SME	Credit risk and free deliveries
BGSMER0001CR	SMER Non-defaulted Secured Construction	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
BGSMER0002CR	SMER Non-defaulted Secured Other	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
BGSMER0003CR	SMER Non-defaulted Secured	BG	Retail — Secured by real estate SME	Credit risk and free deliveries
BGSMER0004CR	SMER Defaulted	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
BGSMER0005CR	SMER Non-defaulted Unsecured Construction	BG	Retail — Other SME	Credit risk and free deliveries
BGSMER0006CR	SMER Non-defaulted Unsecured Other	BG	Retail — Other SME	Credit risk and free deliveries
BGSMER0007CR	SMER Non-defaulted Unsecured	BG	Retail — Other SME	Credit risk and free deliveries
BGSMER0008CR	SMER Non-Defaulted	BG	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
BGSMER0009CR	SMER Non-defaulted Secured	BG	Retail — Other SME	Credit risk and free deliveries
CORP0007CR	CORP Non-Defaulted	Not applicable	Corporates — Other	Credit risk and free deliveries
CYCORP0001CR	CORP Non-defaulted Secured Construction	CY	Corporates — Other	Credit risk and free deliveries
CYCORP0002CR	CORP Non-defaulted Secured Other	CY	Corporates — Other	Credit risk and free deliveries
CYCORP0003CR	CORP Non-defaulted Secured	CY	Corporates — Other	Credit risk and free deliveries
CYCORP0004CR	CORP Defaulted	CY	Corporates — Other	Credit risk and free deliveries
CYCORP0005CR	CORP Non-defaulted Unsecured Construction	CY	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYCORP0006CR	CORP Non-defaulted Unsecured Other	CY	Corporates — Other	Credit risk and free deliveries
CYCORP0007CR	CORP Non-Defaulted	CY	Corporates — Other	Credit risk and free deliveries
CYCORP0008CR	CORP Non-defaulted Secured	CY	Corporates — Other	Credit risk and free deliveries
CYCORP0009CR	CORP Non-defaulted Unsecured	CY	Corporates — Other	Credit risk and free deliveries
CYMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0006CR	Mortgages Non-defaulted ILTV >125 %	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0007CR	Mortgages Non-defaulted funded CRM	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYMORT0008CR	Mortgages Non-defaulted Unfunded CRM	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0009CR	Mortgages Defaulted	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYMORT0010CR	Mortgages Non-defaulted	CY	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CYSMEC0001CR	SMEC Non-defaulted Secured Construction	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0002CR	SMEC Non-defaulted Secured Other	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0003CR	SMEC Non-defaulted Secured	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0004CR	SMEC Defaulted	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0005CR	SMEC Non-defaulted Unsecured Construction	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0006CR	SMEC Non-defaulted Unsecured Other	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0007CR	SMEC Non-defaulted Unsecured	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0008CR	SMEC Non-Defaulted	CY	Corporates — SME	Credit risk and free deliveries
CYSMEC0009CR	SMEC Non-defaulted Secured	CY	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CYSMER0001CR	SMER Non-defaulted Secured Construction	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CYSMER0002CR	SMER Non-defaulted Secured Other	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CYSMER0003CR	SMER Non-defaulted Secured	CY	Retail — Secured by real estate SME	Credit risk and free deliveries
CYSMER0004CR	SMER Defaulted	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CYSMER0005CR	SMER Non-defaulted Unsecured Construction	CY	Retail — Other SME	Credit risk and free deliveries
CYSMER0006CR	SMER Non-defaulted Unsecured Other	CY	Retail — Other SME	Credit risk and free deliveries
CYSMER0007CR	SMER Non-defaulted Unsecured	CY	Retail — Other SME	Credit risk and free deliveries
CYSMER0008CR	SMER Non-Defaulted	CY	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CYSMER0009CR	SMER Non-defaulted Secured	CY	Retail — Other SME	Credit risk and free deliveries
CZCORP0001CR	CORP Non-defaulted Secured Construction	CZ	Corporates — Other	Credit risk and free deliveries
CZCORP0002CR	CORP Non-defaulted Secured Other	CZ	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZCORP0003CR	CORP Non-defaulted Secured	CZ	Corporates — Other	Credit risk and free deliveries
CZCORP0004CR	CORP Defaulted	CZ	Corporates — Other	Credit risk and free deliveries
CZCORP0005CR	CORP Non-defaulted Unsecured Construction	CZ	Corporates — Other	Credit risk and free deliveries
CZCORP0006CR	CORP Non-defaulted Unsecured Other	CZ	Corporates — Other	Credit risk and free deliveries
CZCORP0007CR	CORP Non-Defaulted	CZ	Corporates — Other	Credit risk and free deliveries
CZCORP0008CR	CORP Non-defaulted Secured	CZ	Corporates — Other	Credit risk and free deliveries
CZCORP0009CR	CORP Non-defaulted Unsecured	CZ	Corporates — Other	Credit risk and free deliveries
CZMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZMORT0006CR	Mortgages Non-defaulted ILTV >125 %	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0007CR	Mortgages Non-defaulted funded CRM	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0008CR	Mortgages Non-defaulted Unfunded CRM	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0009CR	Mortgages Defaulted	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZMORT0010CR	Mortgages Non-defaulted	CZ	Retail — Secured by real estate non-SME	Credit risk and free deliveries
CZSMEC0001CR	SMEC Non-defaulted Secured Construction	CZ	Corporates — SME	Credit risk and free deliveries
CZSMEC0002CR	SMEC Non-defaulted Secured Other	CZ	Corporates — SME	Credit risk and free deliveries
CZSMEC0003CR	SMEC Non-defaulted Secured	CZ	Corporates — SME	Credit risk and free deliveries
CZSMEC0004CR	SMEC Defaulted	CZ	Corporates — SME	Credit risk and free deliveries
CZSMEC0005CR	SMEC Non-defaulted Unsecured Construction	CZ	Corporates — SME	Credit risk and free deliveries
CZSMEC0006CR	SMEC Non-defaulted Unsecured Other	CZ	Corporates — SME	Credit risk and free deliveries
CZSMEC0007CR	SMEC Non-defaulted Unsecured	CZ	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
CZSMEC0008CR	SMEC Non-Defaulted	CZ	Corporates — SME	Credit risk and free deliveries
CZSMEC0009CR	SMEC Non-defaulted Secured	CZ	Corporates — SME	Credit risk and free deliveries
CZSMER0001CR	SMER Non-defaulted Secured Construction	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CZSMER0002CR	SMER Non-defaulted Secured Other	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CZSMER0003CR	SMER Non-defaulted Secured	CZ	Retail — Secured by real estate SME	Credit risk and free deliveries
CZSMER0004CR	SMER Defaulted	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CZSMER0005CR	SMER Non-defaulted Unsecured Construction	CZ	Retail — Other SME	Credit risk and free deliveries
CZSMER0006CR	SMER Non-defaulted Unsecured Other	CZ	Retail — Other SME	Credit risk and free deliveries
CZSMER0007CR	SMER Non-defaulted Unsecured	CZ	Retail — Other SME	Credit risk and free deliveries
CZSMER0008CR	SMER Non-Defaulted	CZ	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CZSMER0009CR	SMER Non-defaulted Secured	CZ	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DECORP0001CR	CORP Non-defaulted Secured Construction	DE	Corporates — Other	Credit risk and free deliveries
DECORP0002CR	CORP Non-defaulted Secured Other	DE	Corporates — Other	Credit risk and free deliveries
DECORP0003CR	CORP Non-defaulted Secured	DE	Corporates — Other	Credit risk and free deliveries
DECORP0004CR	CORP Defaulted	DE	Corporates — Other	Credit risk and free deliveries
DECORP0005CR	CORP Non-defaulted Unsecured Construction	DE	Corporates — Other	Credit risk and free deliveries
DECORP0006CR	CORP Non-defaulted Unsecured Other	DE	Corporates — Other	Credit risk and free deliveries
DECORP0007CR	CORP Non-Defaulted	DE	Corporates — Other	Credit risk and free deliveries
DECORP0008CR	CORP Non-defaulted Secured	DE	Corporates — Other	Credit risk and free deliveries
DECORP0009CR	CORP Non-defaulted Unsecured	DE	Corporates — Other	Credit risk and free deliveries
DEMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DEMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0006CR	Mortgages Non-defaulted ILTV >125 %	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0007CR	Mortgages Non-defaulted funded CRM	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0008CR	Mortgages Non-defaulted Unfunded CRM	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0009CR	Mortgages Defaulted	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DEMORT0010CR	Mortgages Non-defaulted	DE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DESMEC0001CR	SMEC Non-defaulted Secured Construction	DE	Corporates — SME	Credit risk and free deliveries
DESMEC0002CR	SMEC Non-defaulted Secured Other	DE	Corporates — SME	Credit risk and free deliveries
DESMEC0003CR	SMEC Non-defaulted Secured	DE	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DESMEC0004CR	SMEC Defaulted	DE	Corporates — SME	Credit risk and free deliveries
DESMEC0005CR	SMEC Non-defaulted Unsecured Construction	DE	Corporates — SME	Credit risk and free deliveries
DESMEC0006CR	SMEC Non-defaulted Unsecured Other	DE	Corporates — SME	Credit risk and free deliveries
DESMEC0007CR	SMEC Non-defaulted Unsecured	DE	Corporates — SME	Credit risk and free deliveries
DESMEC0008CR	SMEC Non-Defaulted	DE	Corporates — SME	Credit risk and free deliveries
DESMEC0009CR	SMEC Non-defaulted Secured	DE	Corporates — SME	Credit risk and free deliveries
DESMER0001CR	SMER Non-defaulted Secured Construction	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
DESMER0002CR	SMER Non-defaulted Secured Other	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
DESMER0003CR	SMER Non-defaulted Secured	DE	Retail — Secured by real estate SME	Credit risk and free deliveries
DESMER0004CR	SMER Defaulted	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
DESMER0005CR	SMER Non-defaulted Unsecured Construction	DE	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DESMER0006CR	SMER Non-defaulted Unsecured Other	DE	Retail — Other SME	Credit risk and free deliveries
DESMER0007CR	SMER Non-defaulted Unsecured	DE	Retail — Other SME	Credit risk and free deliveries
DESMER0008CR	SMER Non-Defaulted	DE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
DESMER0009CR	SMER Non-defaulted Secured	DE	Retail — Other SME	Credit risk and free deliveries
DKCORP0001CR	CORP Non-defaulted Secured Construction	DK	Corporates — Other	Credit risk and free deliveries
DKCORP0002CR	CORP Non-defaulted Secured Other	DK	Corporates — Other	Credit risk and free deliveries
DKCORP0003CR	CORP Non-defaulted Secured	DK	Corporates — Other	Credit risk and free deliveries
DKCORP0004CR	CORP Defaulted	DK	Corporates — Other	Credit risk and free deliveries
DKCORP0005CR	CORP Non-defaulted Unsecured Construction	DK	Corporates — Other	Credit risk and free deliveries
DKCORP0006CR	CORP Non-defaulted Unsecured Other	DK	Corporates — Other	Credit risk and free deliveries
DKCORP0007CR	CORP Non-Defaulted	DK	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKCORP0008CR	CORP Non-defaulted Secured	DK	Corporates — Other	Credit risk and free deliveries
DKCORP0009CR	CORP Non-defaulted Unsecured	DK	Corporates — Other	Credit risk and free deliveries
DKMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0006CR	Mortgages Non-defaulted ILTV >125 %	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0007CR	Mortgages Non-defaulted funded CRM	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0008CR	Mortgages Non-defaulted Unfunded CRM	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0009CR	Mortgages Defaulted	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
DKMORT0010CR	Mortgages Non-defaulted	DK	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKSMEC0001CR	SMEC Non-defaulted Secured Construction	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0002CR	SMEC Non-defaulted Secured Other	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0003CR	SMEC Non-defaulted Secured	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0004CR	SMEC Defaulted	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0005CR	SMEC Non-defaulted Unsecured Construction	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0006CR	SMEC Non-defaulted Unsecured Other	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0007CR	SMEC Non-defaulted Unsecured	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0008CR	SMEC Non-Defaulted	DK	Corporates — SME	Credit risk and free deliveries
DKSMEC0009CR	SMEC Non-defaulted Secured	DK	Corporates — SME	Credit risk and free deliveries
DKSMER0001CR	SMER Non-defaulted Secured Construction	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
DKSMER0002CR	SMER Non-defaulted Secured Other	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
DKSMER0003CR	SMER Non-defaulted Secured	DK	Retail — Secured by real estate SME	Credit risk and free deliveries
DKSMER0004CR	SMER Defaulted	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
DKSMER0005CR	SMER Non-defaulted Unsecured Construction	DK	Retail — Other SME	Credit risk and free deliveries
DKSMER0006CR	SMER Non-defaulted Unsecured Other	DK	Retail — Other SME	Credit risk and free deliveries
DKSMER0007CR	SMER Non-defaulted Unsecured	DK	Retail — Other SME	Credit risk and free deliveries
DKSMER0008CR	SMER Non-Defaulted	DK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
DKSMER0009CR	SMER Non-defaulted Secured	DK	Retail — Other SME	Credit risk and free deliveries
EECORP0001CR	CORP Non-defaulted Secured Construction	EE	Corporates — Other	Credit risk and free deliveries
EECORP0002CR	CORP Non-defaulted Secured Other	EE	Corporates — Other	Credit risk and free deliveries
EECORP0003CR	CORP Non-defaulted Secured	EE	Corporates — Other	Credit risk and free deliveries
EECORP0004CR	CORP Defaulted	EE	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EECORP0005CR	CORP Non-defaulted Unsecured Construction	EE	Corporates — Other	Credit risk and free deliveries
EECORP0006CR	CORP Non-defaulted Unsecured Other	EE	Corporates — Other	Credit risk and free deliveries
EECORP0007CR	CORP Non-Defaulted	EE	Corporates — Other	Credit risk and free deliveries
EECORP0008CR	CORP Non-defaulted Secured	EE	Corporates — Other	Credit risk and free deliveries
EECORP0009CR	CORP Non-defaulted Unsecured	EE	Corporates — Other	Credit risk and free deliveries
EEMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0006CR	Mortgages Non-defaulted ILTV >125 %	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EEMORT0007CR	Mortgages Non-defaulted funded CRM	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0008CR	Mortgages Non-defaulted Unfunded CRM	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0009CR	Mortgages Defaulted	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EEMORT0010CR	Mortgages Non-defaulted	EE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
EESMEC0001CR	SMEC Non-defaulted Secured Construction	EE	Corporates — SME	Credit risk and free deliveries
EESMEC0002CR	SMEC Non-defaulted Secured Other	EE	Corporates — SME	Credit risk and free deliveries
EESMEC0003CR	SMEC Non-defaulted Secured	EE	Corporates — SME	Credit risk and free deliveries
EESMEC0004CR	SMEC Defaulted	EE	Corporates — SME	Credit risk and free deliveries
EESMEC0005CR	SMEC Non-defaulted Unsecured Construction	EE	Corporates — SME	Credit risk and free deliveries
EESMEC0006CR	SMEC Non-defaulted Unsecured Other	EE	Corporates — SME	Credit risk and free deliveries
EESMEC0007CR	SMEC Non-defaulted Unsecured	EE	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
EESMEC0008CR	SMEC Non-Defaulted	EE	Corporates — SME	Credit risk and free deliveries
EESMEC0009CR	SMEC Non-defaulted Secured	EE	Corporates — SME	Credit risk and free deliveries
EESMER0001CR	SMER Non-defaulted Secured Construction	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
EESMER0002CR	SMER Non-defaulted Secured Other	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
EESMER0003CR	SMER Non-defaulted Secured	EE	Retail — Secured by real estate SME	Credit risk and free deliveries
EESMER0004CR	SMER Defaulted	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
EESMER0005CR	SMER Non-defaulted Unsecured Construction	EE	Retail — Other SME	Credit risk and free deliveries
EESMER0006CR	SMER Non-defaulted Unsecured Other	EE	Retail — Other SME	Credit risk and free deliveries
EESMER0007CR	SMER Non-defaulted Unsecured	EE	Retail — Other SME	Credit risk and free deliveries
EESMER0008CR	SMER Non-Defaulted	EE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
EESMER0009CR	SMER Non-defaulted Secured	EE	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESCORP0001CR	CORP Non-defaulted Secured Construction	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0002CR	CORP Non-defaulted Secured Other	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0003CR	CORP Non-defaulted Secured	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0004CR	CORP Defaulted	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0005CR	CORP Non-defaulted Unsecured Construction	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0006CR	CORP Non-defaulted Unsecured Other	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0007CR	CORP Non-Defaulted	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0008CR	CORP Non-defaulted Secured	ES	Corporates — Other	Credit risk and free deliveries
ESCORP0009CR	CORP Non-defaulted Unsecured	ES	Corporates — Other	Credit risk and free deliveries
ESMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0006CR	Mortgages Non-defaulted ILTV >125 %	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0007CR	Mortgages Non-defaulted funded CRM	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0008CR	Mortgages Non-defaulted Unfunded CRM	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0009CR	Mortgages Defaulted	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESMORT0010CR	Mortgages Non-defaulted	ES	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ESSMEC0001CR	SMEC Non-defaulted Secured Construction	ES	Corporates — SME	Credit risk and free deliveries
ESSMEC0002CR	SMEC Non-defaulted Secured Other	ES	Corporates — SME	Credit risk and free deliveries
ESSMEC0003CR	SMEC Non-defaulted Secured	ES	Corporates — SME	Credit risk and free deliveries
ESSMEC0004CR	SMEC Defaulted	ES	Corporates — SME	Credit risk and free deliveries
ESSMEC0005CR	SMEC Non-defaulted Unsecured Construction	ES	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESSMEC0006CR	SMEC Non-defaulted Unsecured Other	ES	Corporates — SME	Credit risk and free deliveries
ESSMEC0007CR	SMEC Non-defaulted Unsecured	ES	Corporates — SME	Credit risk and free deliveries
ESSMEC0008CR	SMEC Non-Defaulted	ES	Corporates — SME	Credit risk and free deliveries
ESSMEC0009CR	SMEC Non-defaulted Secured	ES	Corporates — SME	Credit risk and free deliveries
ESSMER0001CR	SMER Non-defaulted Secured Construction	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ESSMER0002CR	SMER Non-defaulted Secured Other	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ESSMER0003CR	SMER Non-defaulted Secured	ES	Retail — Secured by real estate SME	Credit risk and free deliveries
ESSMER0004CR	SMER Defaulted	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ESSMER0005CR	SMER Non-defaulted Unsecured Construction	ES	Retail — Other SME	Credit risk and free deliveries
ESSMER0006CR	SMER Non-defaulted Unsecured Other	ES	Retail — Other SME	Credit risk and free deliveries
ESSMER0007CR	SMER Non-defaulted Unsecured	ES	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ESSMER0008CR	SMER Non-Defaulted	ES	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ESSMER0009CR	SMER Non-defaulted Secured	ES	Retail — Other SME	Credit risk and free deliveries
FICORP0001CR	CORP Non-defaulted Secured Construction	FI	Corporates — Other	Credit risk and free deliveries
FICORP0002CR	CORP Non-defaulted Secured Other	FI	Corporates — Other	Credit risk and free deliveries
FICORP0003CR	CORP Non-defaulted Secured	FI	Corporates — Other	Credit risk and free deliveries
FICORP0004CR	CORP Defaulted	FI	Corporates — Other	Credit risk and free deliveries
FICORP0005CR	CORP Non-defaulted Unsecured Construction	FI	Corporates — Other	Credit risk and free deliveries
FICORP0006CR	CORP Non-defaulted Unsecured Other	FI	Corporates — Other	Credit risk and free deliveries
FICORP0007CR	CORP Non-Defaulted	FI	Corporates — Other	Credit risk and free deliveries
FICORP0008CR	CORP Non-defaulted Secured	FI	Corporates — Other	Credit risk and free deliveries
FICORP0009CR	CORP Non-defaulted Unsecured	FI	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FIMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0006CR	Mortgages Non-defaulted ILTV >125 %	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0007CR	Mortgages Non-defaulted funded CRM	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0008CR	Mortgages Non-defaulted Unfunded CRM	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0009CR	Mortgages Defaulted	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FIMORT0010CR	Mortgages Non-defaulted	FI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FISMEC0001CR	SMEC Non-defaulted Secured Construction	FI	Corporates — SME	Credit risk and free deliveries
FISMEC0002CR	SMEC Non-defaulted Secured Other	FI	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FISMEC0003CR	SMEC Non-defaulted Secured	FI	Corporates — SME	Credit risk and free deliveries
FISMEC0004CR	SMEC Defaulted	FI	Corporates — SME	Credit risk and free deliveries
FISMEC0005CR	SMEC Non-defaulted Unsecured Construction	FI	Corporates — SME	Credit risk and free deliveries
FISMEC0006CR	SMEC Non-defaulted Unsecured Other	FI	Corporates — SME	Credit risk and free deliveries
FISMEC0007CR	SMEC Non-defaulted Unsecured	FI	Corporates — SME	Credit risk and free deliveries
FISMEC0008CR	SMEC Non-Defaulted	FI	Corporates — SME	Credit risk and free deliveries
FISMEC0009CR	SMEC Non-defaulted Secured	FI	Corporates — SME	Credit risk and free deliveries
FISMER0001CR	SMER Non-defaulted Secured Construction	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
FISMER0002CR	SMER Non-defaulted Secured Other	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
FISMER0003CR	SMER Non-defaulted Secured	FI	Retail — Secured by real estate SME	Credit risk and free deliveries
FISMER0004CR	SMER Defaulted	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FISMER0005CR	SMER Non-defaulted Unsecured Construction	FI	Retail — Other SME	Credit risk and free deliveries
FISMER0006CR	SMER Non-defaulted Unsecured Other	FI	Retail — Other SME	Credit risk and free deliveries
FISMER0007CR	SMER Non-defaulted Unsecured	FI	Retail — Other SME	Credit risk and free deliveries
FISMER0008CR	SMER Non-Defaulted	FI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
FISMER0009CR	SMER Non-defaulted Secured	FI	Retail — Other SME	Credit risk and free deliveries
FRCORP0001CR	CORP Non-defaulted Secured Construction	FR	Corporates — Other	Credit risk and free deliveries
FRCORP0002CR	CORP Non-defaulted Secured Other	FR	Corporates — Other	Credit risk and free deliveries
FRCORP0003CR	CORP Non-defaulted Secured	FR	Corporates — Other	Credit risk and free deliveries
FRCORP0004CR	CORP Defaulted	FR	Corporates — Other	Credit risk and free deliveries
FRCORP0005CR	CORP Non-defaulted Unsecured Construction	FR	Corporates — Other	Credit risk and free deliveries
FRCORP0006CR	CORP Non-defaulted Unsecured Other	FR	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRCORP0007CR	CORP Non-Defaulted	FR	Corporates — Other	Credit risk and free deliveries
FRCORP0008CR	CORP Non-defaulted Secured	FR	Corporates — Other	Credit risk and free deliveries
FRCORP0009CR	CORP Non-defaulted Unsecured	FR	Corporates — Other	Credit risk and free deliveries
FRMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0006CR	Mortgages Non-defaulted ILTV >125 %	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0007CR	Mortgages Non-defaulted funded CRM	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0008CR	Mortgages Non-defaulted Unfunded CRM	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRMORT0009CR	Mortgages Defaulted	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRMORT0010CR	Mortgages Non-defaulted	FR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
FRSMEC0001CR	SMEC Non-defaulted Secured Construction	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0002CR	SMEC Non-defaulted Secured Other	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0003CR	SMEC Non-defaulted Secured	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0004CR	SMEC Defaulted	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0005CR	SMEC Non-defaulted Unsecured Construction	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0006CR	SMEC Non-defaulted Unsecured Other	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0007CR	SMEC Non-defaulted Unsecured	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0008CR	SMEC Non-Defaulted	FR	Corporates — SME	Credit risk and free deliveries
FRSMEC0009CR	SMEC Non-defaulted Secured	FR	Corporates — SME	Credit risk and free deliveries
FRSMER0001CR	SMER Non-defaulted Secured Construction	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
FRSMER0002CR	SMER Non-defaulted Secured Other	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
FRSMER0003CR	SMER Non-defaulted Secured	FR	Retail — Secured by real estate SME	Credit risk and free deliveries
FRSMER0004CR	SMER Defaulted	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
FRSMER0005CR	SMER Non-defaulted Unsecured Construction	FR	Retail — Other SME	Credit risk and free deliveries
FRSMER0006CR	SMER Non-defaulted Unsecured Other	FR	Retail — Other SME	Credit risk and free deliveries
FRSMER0007CR	SMER Non-defaulted Unsecured	FR	Retail — Other SME	Credit risk and free deliveries
FRSMER0008CR	SMER Non-Defaulted	FR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
FRSMER0009CR	SMER Non-defaulted Secured	FR	Retail — Other SME	Credit risk and free deliveries
GBCORP0001CR	CORP Non-defaulted Secured Construction	GB	Corporates — Other	Credit risk and free deliveries
GBCORP0002CR	CORP Non-defaulted Secured Other	GB	Corporates — Other	Credit risk and free deliveries
GBCORP0003CR	CORP Non-defaulted Secured	GB	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBCORP0004CR	CORP Defaulted	GB	Corporates — Other	Credit risk and free deliveries
GBCORP0005CR	CORP Non-defaulted Unsecured Construction	GB	Corporates — Other	Credit risk and free deliveries
GBCORP0006CR	CORP Non-defaulted Unsecured Other	GB	Corporates — Other	Credit risk and free deliveries
GBCORP0007CR	CORP Non-Defaulted	GB	Corporates — Other	Credit risk and free deliveries
GBCORP0008CR	CORP Non-defaulted Secured	GB	Corporates — Other	Credit risk and free deliveries
GBCORP0009CR	CORP Non-defaulted Unsecured	GB	Corporates — Other	Credit risk and free deliveries
GBMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBMORT0006CR	Mortgages Non-defaulted ILTV >125 %	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0007CR	Mortgages Non-defaulted funded CRM	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0008CR	Mortgages Non-defaulted Unfunded CRM	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0009CR	Mortgages Defaulted	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBMORT0010CR	Mortgages Non-defaulted	GB	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GBSMEC0001CR	SMEC Non-defaulted Secured Construction	GB	Corporates — SME	Credit risk and free deliveries
GBSMEC0002CR	SMEC Non-defaulted Secured Other	GB	Corporates — SME	Credit risk and free deliveries
GBSMEC0003CR	SMEC Non-defaulted Secured	GB	Corporates — SME	Credit risk and free deliveries
GBSMEC0004CR	SMEC Defaulted	GB	Corporates — SME	Credit risk and free deliveries
GBSMEC0005CR	SMEC Non-defaulted Unsecured Construction	GB	Corporates — SME	Credit risk and free deliveries
GBSMEC0006CR	SMEC Non-defaulted Unsecured Other	GB	Corporates — SME	Credit risk and free deliveries
GBSMEC0007CR	SMEC Non-defaulted Unsecured	GB	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GBSMEC0008CR	SMEC Non-Defaulted	GB	Corporates — SME	Credit risk and free deliveries
GBSMEC0009CR	SMEC Non-defaulted Secured	GB	Corporates — SME	Credit risk and free deliveries
GBSMER0001CR	SMER Non-defaulted Secured Construction	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GBSMER0002CR	SMER Non-defaulted Secured Other	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GBSMER0003CR	SMER Non-defaulted Secured	GB	Retail — Secured by real estate SME	Credit risk and free deliveries
GBSMER0004CR	SMER Defaulted	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GBSMER0005CR	SMER Non-defaulted Unsecured Construction	GB	Retail — Other SME	Credit risk and free deliveries
GBSMER0006CR	SMER Non-defaulted Unsecured Other	GB	Retail — Other SME	Credit risk and free deliveries
GBSMER0007CR	SMER Non-defaulted Unsecured	GB	Retail — Other SME	Credit risk and free deliveries
GBSMER0008CR	SMER Non-Defaulted	GB	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GBSMER0009CR	SMER Non-defaulted Secured	GB	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRCORP0001CR	CORP Non-defaulted Secured Construction	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0002CR	CORP Non-defaulted Secured Other	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0003CR	CORP Non-defaulted Secured	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0004CR	CORP Defaulted	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0005CR	CORP Non-defaulted Unsecured Construction	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0006CR	CORP Non-defaulted Unsecured Other	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0007CR	CORP Non-Defaulted	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0008CR	CORP Non-defaulted Secured	GR	Corporates — Other	Credit risk and free deliveries
GRCORP0009CR	CORP Non-defaulted Unsecured	GR	Corporates — Other	Credit risk and free deliveries
GRMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0006CR	Mortgages Non-defaulted ILTV >125 %	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0007CR	Mortgages Non-defaulted funded CRM	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0008CR	Mortgages Non-defaulted Unfunded CRM	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0009CR	Mortgages Defaulted	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRMORT0010CR	Mortgages Non-defaulted	GR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
GRSMEC0001CR	SMEC Non-defaulted Secured Construction	GR	Corporates — SME	Credit risk and free deliveries
GRSMEC0002CR	SMEC Non-defaulted Secured Other	GR	Corporates — SME	Credit risk and free deliveries
GRSMEC0003CR	SMEC Non-defaulted Secured	GR	Corporates — SME	Credit risk and free deliveries
GRSMEC0004CR	SMEC Defaulted	GR	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRSMEC0005CR	SMEC Non-defaulted Unsecured Construction	GR	Corporates — SME	Credit risk and free deliveries
GRSMEC0006CR	SMEC Non-defaulted Unsecured Other	GR	Corporates — SME	Credit risk and free deliveries
GRSMEC0007CR	SMEC Non-defaulted Unsecured	GR	Corporates — SME	Credit risk and free deliveries
GRSMEC0008CR	SMEC Non-Defaulted	GR	Corporates — SME	Credit risk and free deliveries
GRSMEC0009CR	SMEC Non-defaulted Secured	GR	Corporates — SME	Credit risk and free deliveries
GRSMER0001CR	SMER Non-defaulted Secured Construction	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GRSMER0002CR	SMER Non-defaulted Secured Other	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GRSMER0003CR	SMER Non-defaulted Secured	GR	Retail — Secured by real estate SME	Credit risk and free deliveries
GRSMER0004CR	SMER Defaulted	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GRSMER0005CR	SMER Non-defaulted Unsecured Construction	GR	Retail — Other SME	Credit risk and free deliveries
GRSMER0006CR	SMER Non-defaulted Unsecured Other	GR	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
GRSMER0007CR	SMER Non-defaulted Unsecured	GR	Retail — Other SME	Credit risk and free deliveries
GRSMER0008CR	SMER Non-Defaulted	GR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
GRSMER0009CR	SMER Non-defaulted Secured	GR	Retail — Other SME	Credit risk and free deliveries
HRCORP0001CR	CORP Non-defaulted Secured Construction	HR	Corporates — Other	Credit risk and free deliveries
HRCORP0002CR	CORP Non-defaulted Secured Other	HR	Corporates — Other	Credit risk and free deliveries
HRCORP0003CR	CORP Non-defaulted Secured	HR	Corporates — Other	Credit risk and free deliveries
HRCORP0004CR	CORP Defaulted	HR	Corporates — Other	Credit risk and free deliveries
HRCORP0005CR	CORP Non-defaulted Unsecured Construction	HR	Corporates — Other	Credit risk and free deliveries
HRCORP0006CR	CORP Non-defaulted Unsecured Other	HR	Corporates — Other	Credit risk and free deliveries
HRCORP0007CR	CORP Non-Defaulted	HR	Corporates — Other	Credit risk and free deliveries
HRCORP0008CR	CORP Non-defaulted Secured	HR	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRCORP0009CR	CORP Non-defaulted Unsecured	HR	Corporates — Other	Credit risk and free deliveries
HRMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0006CR	Mortgages Non-defaulted ILTV >125 %	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0007CR	Mortgages Non-defaulted funded CRM	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0008CR	Mortgages Non-defaulted Unfunded CRM	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0009CR	Mortgages Defaulted	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRMORT0010CR	Mortgages Non-defaulted	HR	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HRSMEC0001CR	SMEC Non-defaulted Secured Construction	HR	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRSMEC0002CR	SMEC Non-defaulted Secured Other	HR	Corporates — SME	Credit risk and free deliveries
HRSMEC0003CR	SMEC Non-defaulted Secured	HR	Corporates — SME	Credit risk and free deliveries
HRSMEC0004CR	SMEC Defaulted	HR	Corporates — SME	Credit risk and free deliveries
HRSMEC0005CR	SMEC Non-defaulted Unsecured Construction	HR	Corporates — SME	Credit risk and free deliveries
HRSMEC0006CR	SMEC Non-defaulted Unsecured Other	HR	Corporates — SME	Credit risk and free deliveries
HRSMEC0007CR	SMEC Non-defaulted Unsecured	HR	Corporates — SME	Credit risk and free deliveries
HRSMEC0008CR	SMEC Non-Defaulted	HR	Corporates — SME	Credit risk and free deliveries
HRSMEC0009CR	SMEC Non-defaulted Secured	HR	Corporates — SME	Credit risk and free deliveries
HRSMER0001CR	SMER Non-defaulted Secured Construction	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HRSMER0002CR	SMER Non-defaulted Secured Other	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HRSMER0003CR	SMER Non-defaulted Secured	HR	Retail — Secured by real estate SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HRSMER0004CR	SMER Defaulted	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HRSMER0005CR	SMER Non-defaulted Unsecured Construction	HR	Retail — Other SME	Credit risk and free deliveries
HRSMER0006CR	SMER Non-defaulted Unsecured Other	HR	Retail — Other SME	Credit risk and free deliveries
HRSMER0007CR	SMER Non-defaulted Unsecured	HR	Retail — Other SME	Credit risk and free deliveries
HRSMER0008CR	SMER Non-Defaulted	HR	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HRSMER0009CR	SMER Non-defaulted Secured	HR	Retail — Other SME	Credit risk and free deliveries
HUCORP0001CR	CORP Non-defaulted Secured Construction	HU	Corporates — Other	Credit risk and free deliveries
HUCORP0002CR	CORP Non-defaulted Secured Other	HU	Corporates — Other	Credit risk and free deliveries
HUCORP0003CR	CORP Non-defaulted Secured	HU	Corporates — Other	Credit risk and free deliveries
HUCORP0004CR	CORP Defaulted	HU	Corporates — Other	Credit risk and free deliveries
HUCORP0005CR	CORP Non-defaulted Unsecured Construction	HU	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUCORP0006CR	CORP Non-defaulted Unsecured Other	HU	Corporates — Other	Credit risk and free deliveries
HUCORP0007CR	CORP Non-Defaulted	HU	Corporates — Other	Credit risk and free deliveries
HUCORP0008CR	CORP Non-defaulted Secured	HU	Corporates — Other	Credit risk and free deliveries
HUCORP0009CR	CORP Non-defaulted Unsecured	HU	Corporates — Other	Credit risk and free deliveries
HUMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0006CR	Mortgages Non-defaulted ILTV >125 %	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0007CR	Mortgages Non-defaulted funded CRM	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUMORT0008CR	Mortgages Non-defaulted Unfunded CRM	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0009CR	Mortgages Defaulted	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUMORT0010CR	Mortgages Non-defaulted	HU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
HUSMEC0001CR	SMEC Non-defaulted Secured Construction	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0002CR	SMEC Non-defaulted Secured Other	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0003CR	SMEC Non-defaulted Secured	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0004CR	SMEC Defaulted	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0005CR	SMEC Non-defaulted Unsecured Construction	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0006CR	SMEC Non-defaulted Unsecured Other	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0007CR	SMEC Non-defaulted Unsecured	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0008CR	SMEC Non-Defaulted	HU	Corporates — SME	Credit risk and free deliveries
HUSMEC0009CR	SMEC Non-defaulted Secured	HU	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
HUSMER0001CR	SMER Non-defaulted Secured Construction	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HUSMER0002CR	SMER Non-defaulted Secured Other	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HUSMER0003CR	SMER Non-defaulted Secured	HU	Retail — Secured by real estate SME	Credit risk and free deliveries
HUSMER0004CR	SMER Defaulted	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HUSMER0005CR	SMER Non-defaulted Unsecured Construction	HU	Retail — Other SME	Credit risk and free deliveries
HUSMER0006CR	SMER Non-defaulted Unsecured Other	HU	Retail — Other SME	Credit risk and free deliveries
HUSMER0007CR	SMER Non-defaulted Unsecured	HU	Retail — Other SME	Credit risk and free deliveries
HUSMER0008CR	SMER Non-Defaulted	HU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
HUSMER0009CR	SMER Non-defaulted Secured	HU	Retail — Other SME	Credit risk and free deliveries
IECORP0001CR	CORP Non-defaulted Secured Construction	IE	Corporates — Other	Credit risk and free deliveries
IECORP0002CR	CORP Non-defaulted Secured Other	IE	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IECORP0003CR	CORP Non-defaulted Secured	IE	Corporates — Other	Credit risk and free deliveries
IECORP0004CR	CORP Defaulted	IE	Corporates — Other	Credit risk and free deliveries
IECORP0005CR	CORP Non-defaulted Unsecured Construction	IE	Corporates — Other	Credit risk and free deliveries
IECORP0006CR	CORP Non-defaulted Unsecured Other	IE	Corporates — Other	Credit risk and free deliveries
IECORP0007CR	CORP Non-Defaulted	IE	Corporates — Other	Credit risk and free deliveries
IECORP0008CR	CORP Non-defaulted Secured	IE	Corporates — Other	Credit risk and free deliveries
IECORP0009CR	CORP Non-defaulted Unsecured	IE	Corporates — Other	Credit risk and free deliveries
IEMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IEMORT0006CR	Mortgages Non-defaulted ILTV >125 %	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0007CR	Mortgages Non-defaulted funded CRM	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0008CR	Mortgages Non-defaulted Unfunded CRM	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0009CR	Mortgages Defaulted	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IEMORT0010CR	Mortgages Non-defaulted	IE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
IESMEC0001CR	SMEC Non-defaulted Secured Construction	IE	Corporates — SME	Credit risk and free deliveries
IESMEC0002CR	SMEC Non-defaulted Secured Other	IE	Corporates — SME	Credit risk and free deliveries
IESMEC0003CR	SMEC Non-defaulted Secured	IE	Corporates — SME	Credit risk and free deliveries
IESMEC0004CR	SMEC Defaulted	IE	Corporates — SME	Credit risk and free deliveries
IESMEC0005CR	SMEC Non-defaulted Unsecured Construction	IE	Corporates — SME	Credit risk and free deliveries
IESMEC0006CR	SMEC Non-defaulted Unsecured Other	IE	Corporates — SME	Credit risk and free deliveries
IESMEC0007CR	SMEC Non-defaulted Unsecured	IE	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
IESMEC0008CR	SMEC Non-Defaulted	IE	Corporates — SME	Credit risk and free deliveries
IESMEC0009CR	SMEC Non-defaulted Secured	IE	Corporates — SME	Credit risk and free deliveries
IESMER0001CR	SMER Non-defaulted Secured Construction	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
IESMER0002CR	SMER Non-defaulted Secured Other	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
IESMER0003CR	SMER Non-defaulted Secured	IE	Retail — Secured by real estate SME	Credit risk and free deliveries
IESMER0004CR	SMER Defaulted	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
IESMER0005CR	SMER Non-defaulted Unsecured Construction	IE	Retail — Other SME	Credit risk and free deliveries
IESMER0006CR	SMER Non-defaulted Unsecured Other	IE	Retail — Other SME	Credit risk and free deliveries
IESMER0007CR	SMER Non-defaulted Unsecured	IE	Retail — Other SME	Credit risk and free deliveries
IESMER0008CR	SMER Non-Defaulted	IE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
IESMER0009CR	SMER Non-defaulted Secured	IE	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITCORP0001CR	CORP Non-defaulted Secured Construction	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0002CR	CORP Non-defaulted Secured Other	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0003CR	CORP Non-defaulted Secured	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0004CR	CORP Defaulted	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0005CR	CORP Non-defaulted Unsecured Construction	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0006CR	CORP Non-defaulted Unsecured Other	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0007CR	CORP Non-Defaulted	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0008CR	CORP Non-defaulted Secured	IT	Corporates — Other	Credit risk and free deliveries
ITCORP0009CR	CORP Non-defaulted Unsecured	IT	Corporates — Other	Credit risk and free deliveries
ITMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0006CR	Mortgages Non-defaulted ILTV >125 %	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0007CR	Mortgages Non-defaulted funded CRM	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0008CR	Mortgages Non-defaulted Unfunded CRM	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0009CR	Mortgages Defaulted	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITMORT0010CR	Mortgages Non-defaulted	IT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ITSMEC0001CR	SMEC Non-defaulted Secured Construction	IT	Corporates — SME	Credit risk and free deliveries
ITSMEC0002CR	SMEC Non-defaulted Secured Other	IT	Corporates — SME	Credit risk and free deliveries
ITSMEC0003CR	SMEC Non-defaulted Secured	IT	Corporates — SME	Credit risk and free deliveries
ITSMEC0004CR	SMEC Defaulted	IT	Corporates — SME	Credit risk and free deliveries
ITSMEC0005CR	SMEC Non-defaulted Unsecured Construction	IT	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITSMEC0006CR	SMEC Non-defaulted Unsecured Other	IT	Corporates — SME	Credit risk and free deliveries
ITSMEC0007CR	SMEC Non-defaulted Unsecured	IT	Corporates — SME	Credit risk and free deliveries
ITSMEC0008CR	SMEC Non-Defaulted	IT	Corporates — SME	Credit risk and free deliveries
ITSMEC0009CR	SMEC Non-defaulted Secured	IT	Corporates — SME	Credit risk and free deliveries
ITSMER0001CR	SMER Non-defaulted Secured Construction	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ITSMER0002CR	SMER Non-defaulted Secured Other	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ITSMER0003CR	SMER Non-defaulted Secured	IT	Retail — Secured by real estate SME	Credit risk and free deliveries
ITSMER0004CR	SMER Defaulted	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ITSMER0005CR	SMER Non-defaulted Unsecured Construction	IT	Retail — Other SME	Credit risk and free deliveries
ITSMER0006CR	SMER Non-defaulted Unsecured Other	IT	Retail — Other SME	Credit risk and free deliveries
ITSMER0007CR	SMER Non-defaulted Unsecured	IT	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ITSMER0008CR	SMER Non-Defaulted	IT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ITSMER0009CR	SMER Non-defaulted Secured	IT	Retail — Other SME	Credit risk and free deliveries
LTCORP0001CR	CORP Non-defaulted Secured Construction	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0002CR	CORP Non-defaulted Secured Other	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0003CR	CORP Non-defaulted Secured	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0004CR	CORP Defaulted	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0005CR	CORP Non-defaulted Unsecured Construction	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0006CR	CORP Non-defaulted Unsecured Other	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0007CR	CORP Non-Defaulted	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0008CR	CORP Non-defaulted Secured	LT	Corporates — Other	Credit risk and free deliveries
LTCORP0009CR	CORP Non-defaulted Unsecured	LT	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0006CR	Mortgages Non-defaulted ILTV >125 %	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0007CR	Mortgages Non-defaulted funded CRM	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0008CR	Mortgages Non-defaulted Unfunded CRM	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0009CR	Mortgages Defaulted	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTMORT0010CR	Mortgages Non-defaulted	LT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LTSMEC0001CR	SMEC Non-defaulted Secured Construction	LT	Corporates — SME	Credit risk and free deliveries
LTSMEC0002CR	SMEC Non-defaulted Secured Other	LT	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTSMEC0003CR	SMEC Non-defaulted Secured	LT	Corporates — SME	Credit risk and free deliveries
LTSMEC0004CR	SMEC Defaulted	LT	Corporates — SME	Credit risk and free deliveries
LTSMEC0005CR	SMEC Non-defaulted Unsecured Construction	LT	Corporates — SME	Credit risk and free deliveries
LTSMEC0006CR	SMEC Non-defaulted Unsecured Other	LT	Corporates — SME	Credit risk and free deliveries
LTSMEC0007CR	SMEC Non-defaulted Unsecured	LT	Corporates — SME	Credit risk and free deliveries
LTSMEC0008CR	SMEC Non-Defaulted	LT	Corporates — SME	Credit risk and free deliveries
LTSMEC0009CR	SMEC Non-defaulted Secured	LT	Corporates — SME	Credit risk and free deliveries
LTSMER0001CR	SMER Non-defaulted Secured Construction	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LTSMER0002CR	SMER Non-defaulted Secured Other	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LTSMER0003CR	SMER Non-defaulted Secured	LT	Retail — Secured by real estate SME	Credit risk and free deliveries
LTSMER0004CR	SMER Defaulted	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LTSMER0005CR	SMER Non-defaulted Unsecured Construction	LT	Retail — Other SME	Credit risk and free deliveries
LTSMER0006CR	SMER Non-defaulted Unsecured Other	LT	Retail — Other SME	Credit risk and free deliveries
LTSMER0007CR	SMER Non-defaulted Unsecured	LT	Retail — Other SME	Credit risk and free deliveries
LTSMER0008CR	SMER Non-Defaulted	LT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LTSMER0009CR	SMER Non-defaulted Secured	LT	Retail — Other SME	Credit risk and free deliveries
LUCORP0001CR	CORP Non-defaulted Secured Construction	LU	Corporates — Other	Credit risk and free deliveries
LUCORP0002CR	CORP Non-defaulted Secured Other	LU	Corporates — Other	Credit risk and free deliveries
LUCORP0003CR	CORP Non-defaulted Secured	LU	Corporates — Other	Credit risk and free deliveries
LUCORP0004CR	CORP Defaulted	LU	Corporates — Other	Credit risk and free deliveries
LUCORP0005CR	CORP Non-defaulted Unsecured Construction	LU	Corporates — Other	Credit risk and free deliveries
LUCORP0006CR	CORP Non-defaulted Unsecured Other	LU	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUCORP0007CR	CORP Non-Defaulted	LU	Corporates — Other	Credit risk and free deliveries
LUCORP0008CR	CORP Non-defaulted Secured	LU	Corporates — Other	Credit risk and free deliveries
LUCORP0009CR	CORP Non-defaulted Unsecured	LU	Corporates — Other	Credit risk and free deliveries
LUMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0006CR	Mortgages Non-defaulted ILTV >125 %	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0007CR	Mortgages Non-defaulted funded CRM	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0008CR	Mortgages Non-defaulted Unfunded CRM	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUMORT0009CR	Mortgages Defaulted	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUMORT0010CR	Mortgages Non-defaulted	LU	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LUSMEC0001CR	SMEC Non-defaulted Secured Construction	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0002CR	SMEC Non-defaulted Secured Other	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0003CR	SMEC Non-defaulted Secured	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0004CR	SMEC Defaulted	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0005CR	SMEC Non-defaulted Unsecured Construction	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0006CR	SMEC Non-defaulted Unsecured Other	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0007CR	SMEC Non-defaulted Unsecured	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0008CR	SMEC Non-Defaulted	LU	Corporates — SME	Credit risk and free deliveries
LUSMEC0009CR	SMEC Non-defaulted Secured	LU	Corporates — SME	Credit risk and free deliveries
LUSMER0001CR	SMER Non-defaulted Secured Construction	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LUSMER0002CR	SMER Non-defaulted Secured Other	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LUSMER0003CR	SMER Non-defaulted Secured	LU	Retail — Secured by real estate SME	Credit risk and free deliveries
LUSMER0004CR	SMER Defaulted	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LUSMER0005CR	SMER Non-defaulted Unsecured Construction	LU	Retail — Other SME	Credit risk and free deliveries
LUSMER0006CR	SMER Non-defaulted Unsecured Other	LU	Retail — Other SME	Credit risk and free deliveries
LUSMER0007CR	SMER Non-defaulted Unsecured	LU	Retail — Other SME	Credit risk and free deliveries
LUSMER0008CR	SMER Non-Defaulted	LU	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LUSMER0009CR	SMER Non-defaulted Secured	LU	Retail — Other SME	Credit risk and free deliveries
LVCORP0001CR	CORP Non-defaulted Secured Construction	LV	Corporates — Other	Credit risk and free deliveries
LVCORP0002CR	CORP Non-defaulted Secured Other	LV	Corporates — Other	Credit risk and free deliveries
LVCORP0003CR	CORP Non-defaulted Secured	LV	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVCORP0004CR	CORP Defaulted	LV	Corporates — Other	Credit risk and free deliveries
LVCORP0005CR	CORP Non-defaulted Unsecured Construction	LV	Corporates — Other	Credit risk and free deliveries
LVCORP0006CR	CORP Non-defaulted Unsecured Other	LV	Corporates — Other	Credit risk and free deliveries
LVCORP0007CR	CORP Non-Defaulted	LV	Corporates — Other	Credit risk and free deliveries
LVCORP0008CR	CORP Non-defaulted Secured	LV	Corporates — Other	Credit risk and free deliveries
LVCORP0009CR	CORP Non-defaulted Unsecured	LV	Corporates — Other	Credit risk and free deliveries
LVMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0006CR	Mortgages Non-defaulted ILTV >125 %	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVMORT0007CR	Mortgages Non-defaulted funded CRM	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0008CR	Mortgages Non-defaulted Unfunded CRM	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0009CR	Mortgages Defaulted	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVMORT0010CR	Mortgages Non-defaulted	LV	Retail — Secured by real estate non-SME	Credit risk and free deliveries
LVSMEC0001CR	SMEC Non-defaulted Secured Construction	LV	Corporates — SME	Credit risk and free deliveries
LVSMEC0002CR	SMEC Non-defaulted Secured Other	LV	Corporates — SME	Credit risk and free deliveries
LVSMEC0003CR	SMEC Non-defaulted Secured	LV	Corporates — SME	Credit risk and free deliveries
LVSMEC0004CR	SMEC Defaulted	LV	Corporates — SME	Credit risk and free deliveries
LVSMEC0005CR	SMEC Non-defaulted Unsecured Construction	LV	Corporates — SME	Credit risk and free deliveries
LVSMEC0006CR	SMEC Non-defaulted Unsecured Other	LV	Corporates — SME	Credit risk and free deliveries
LVSMEC0007CR	SMEC Non-defaulted Unsecured	LV	Corporates — SME	Credit risk and free deliveries
LVSMEC0008CR	SMEC Non-Defaulted	LV	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
LVSMEC0009CR	SMEC Non-defaulted Secured	LV	Corporates — SME	Credit risk and free deliveries
LVSMER0001CR	SMER Non-defaulted Secured Construction	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LVSMER0002CR	SMER Non-defaulted Secured Other	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LVSMER0003CR	SMER Non-defaulted Secured	LV	Retail — Secured by real estate SME	Credit risk and free deliveries
LVSMER0004CR	SMER Defaulted	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LVSMER0005CR	SMER Non-defaulted Unsecured Construction	LV	Retail — Other SME	Credit risk and free deliveries
LVSMER0006CR	SMER Non-defaulted Unsecured Other	LV	Retail — Other SME	Credit risk and free deliveries
LVSMER0007CR	SMER Non-defaulted Unsecured	LV	Retail — Other SME	Credit risk and free deliveries
LVSMER0008CR	SMER Non-Defaulted	LV	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
LVSMER0009CR	SMER Non-defaulted Secured	LV	Retail — Other SME	Credit risk and free deliveries
MORT0010CR	Mortgages Non-defaulted	Not applicable	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTCORP0001CR	CORP Non-defaulted Secured Construction	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0002CR	CORP Non-defaulted Secured Other	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0003CR	CORP Non-defaulted Secured	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0004CR	CORP Defaulted	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0005CR	CORP Non-defaulted Unsecured Construction	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0006CR	CORP Non-defaulted Unsecured Other	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0007CR	CORP Non-Defaulted	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0008CR	CORP Non-defaulted Secured	MT	Corporates — Other	Credit risk and free deliveries
MTCORP0009CR	CORP Non-defaulted Unsecured	MT	Corporates — Other	Credit risk and free deliveries
MTMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0006CR	Mortgages Non-defaulted ILTV >125 %	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0007CR	Mortgages Non-defaulted funded CRM	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0008CR	Mortgages Non-defaulted Unfunded CRM	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0009CR	Mortgages Defaulted	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTMORT0010CR	Mortgages Non-defaulted	MT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
MTSMEC0001CR	SMEC Non-defaulted Secured Construction	MT	Corporates — SME	Credit risk and free deliveries
MTSMEC0002CR	SMEC Non-defaulted Secured Other	MT	Corporates — SME	Credit risk and free deliveries
MTSMEC0003CR	SMEC Non-defaulted Secured	MT	Corporates — SME	Credit risk and free deliveries
MTSMEC0004CR	SMEC Defaulted	MT	Corporates — SME	Credit risk and free deliveries
MTSMEC0005CR	SMEC Non-defaulted Unsecured Construction	MT	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTSMEC0006CR	SMEC Non-defaulted Unsecured Other	MT	Corporates — SME	Credit risk and free deliveries
MTSMEC0007CR	SMEC Non-defaulted Unsecured	MT	Corporates — SME	Credit risk and free deliveries
MTSMEC0008CR	SMEC Non-Defaulted	MT	Corporates — SME	Credit risk and free deliveries
MTSMEC0009CR	SMEC Non-defaulted Secured	MT	Corporates — SME	Credit risk and free deliveries
MTSMER0001CR	SMER Non-defaulted Secured Construction	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
MTSMER0002CR	SMER Non-defaulted Secured Other	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
MTSMER0003CR	SMER Non-defaulted Secured	MT	Retail — Secured by real estate SME	Credit risk and free deliveries
MTSMER0004CR	SMER Defaulted	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
MTSMER0005CR	SMER Non-defaulted Unsecured Construction	MT	Retail — Other SME	Credit risk and free deliveries
MTSMER0006CR	SMER Non-defaulted Unsecured Other	MT	Retail — Other SME	Credit risk and free deliveries
MTSMER0007CR	SMER Non-defaulted Unsecured	MT	Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MTSMER0008CR	SMER Non-Defaulted	MT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
MTSMER0009CR	SMER Non-defaulted Secured	MT	Retail — Other SME	Credit risk and free deliveries
NLCORP0001CR	CORP Non-defaulted Secured Construction	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0002CR	CORP Non-defaulted Secured Other	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0003CR	CORP Non-defaulted Secured	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0004CR	CORP Defaulted	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0005CR	CORP Non-defaulted Unsecured Construction	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0006CR	CORP Non-defaulted Unsecured Other	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0007CR	CORP Non-Defaulted	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0008CR	CORP Non-defaulted Secured	NL	Corporates — Other	Credit risk and free deliveries
NLCORP0009CR	CORP Non-defaulted Unsecured	NL	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0006CR	Mortgages Non-defaulted ILTV >125 %	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0007CR	Mortgages Non-defaulted funded CRM	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0008CR	Mortgages Non-defaulted Unfunded CRM	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0009CR	Mortgages Defaulted	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLMORT0010CR	Mortgages Non-defaulted	NL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NLSMEC0001CR	SMEC Non-defaulted Secured Construction	NL	Corporates — SME	Credit risk and free deliveries
NLSMEC0002CR	SMEC Non-defaulted Secured Other	NL	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLSMEC0003CR	SMEC Non-defaulted Secured	NL	Corporates — SME	Credit risk and free deliveries
NLSMEC0004CR	SMEC Defaulted	NL	Corporates — SME	Credit risk and free deliveries
NLSMEC0005CR	SMEC Non-defaulted Unsecured Construction	NL	Corporates — SME	Credit risk and free deliveries
NLSMEC0006CR	SMEC Non-defaulted Unsecured Other	NL	Corporates — SME	Credit risk and free deliveries
NLSMEC0007CR	SMEC Non-defaulted Unsecured	NL	Corporates — SME	Credit risk and free deliveries
NLSMEC0008CR	SMEC Non-Defaulted	NL	Corporates — SME	Credit risk and free deliveries
NLSMEC0009CR	SMEC Non-defaulted Secured	NL	Corporates — SME	Credit risk and free deliveries
NLSMER0001CR	SMER Non-defaulted Secured Construction	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
NLSMER0002CR	SMER Non-defaulted Secured Other	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
NLSMER0003CR	SMER Non-defaulted Secured	NL	Retail — Secured by real estate SME	Credit risk and free deliveries
NLSMER0004CR	SMER Defaulted	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NLSMER0005CR	SMER Non-defaulted Unsecured Construction	NL	Retail — Other SME	Credit risk and free deliveries
NLSMER0006CR	SMER Non-defaulted Unsecured Other	NL	Retail — Other SME	Credit risk and free deliveries
NLSMER0007CR	SMER Non-defaulted Unsecured	NL	Retail — Other SME	Credit risk and free deliveries
NLSMER0008CR	SMER Non-Defaulted	NL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
NLSMER0009CR	SMER Non-defaulted Secured	NL	Retail — Other SME	Credit risk and free deliveries
NOCORP0001CR	CORP Non-defaulted Secured Construction	NO	Corporates — Other	Credit risk and free deliveries
NOCORP0002CR	CORP Non-defaulted Secured Other	NO	Corporates — Other	Credit risk and free deliveries
NOCORP0003CR	CORP Non-defaulted Secured	NO	Corporates — Other	Credit risk and free deliveries
NOCORP0004CR	CORP Defaulted	NO	Corporates — Other	Credit risk and free deliveries
NOCORP0005CR	CORP Non-defaulted Unsecured Construction	NO	Corporates — Other	Credit risk and free deliveries
NOCORP0006CR	CORP Non-defaulted Unsecured Other	NO	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOCORP0007CR	CORP Non-Defaulted	NO	Corporates — Other	Credit risk and free deliveries
NOCORP0008CR	CORP Non-defaulted Secured	NO	Corporates — Other	Credit risk and free deliveries
NOCORP0009CR	CORP Non-defaulted Unsecured	NO	Corporates — Other	Credit risk and free deliveries
NOMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0006CR	Mortgages Non-defaulted ILTV >125 %	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0007CR	Mortgages Non-defaulted funded CRM	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0008CR	Mortgages Non-defaulted Unfunded CRM	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOMORT0009CR	Mortgages Defaulted	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOMORT0010CR	Mortgages Non-defaulted	NO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
NOSMEC0001CR	SMEC Non-defaulted Secured Construction	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0002CR	SMEC Non-defaulted Secured Other	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0003CR	SMEC Non-defaulted Secured	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0004CR	SMEC Defaulted	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0005CR	SMEC Non-defaulted Unsecured Construction	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0006CR	SMEC Non-defaulted Unsecured Other	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0007CR	SMEC Non-defaulted Unsecured	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0008CR	SMEC Non-Defaulted	NO	Corporates — SME	Credit risk and free deliveries
NOSMEC0009CR	SMEC Non-defaulted Secured	NO	Corporates — SME	Credit risk and free deliveries
NOSMER0001CR	SMER Non-defaulted Secured Construction	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
NOSMER0002CR	SMER Non-defaulted Secured Other	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
NOSMER0003CR	SMER Non-defaulted Secured	NO	Retail — Secured by real estate SME	Credit risk and free deliveries
NOSMER0004CR	SMER Defaulted	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
NOSMER0005CR	SMER Non-defaulted Unsecured Construction	NO	Retail — Other SME	Credit risk and free deliveries
NOSMER0006CR	SMER Non-defaulted Unsecured Other	NO	Retail — Other SME	Credit risk and free deliveries
NOSMER0007CR	SMER Non-defaulted Unsecured	NO	Retail — Other SME	Credit risk and free deliveries
NOSMER0008CR	SMER Non-Defaulted	NO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
NOSMER0009CR	SMER Non-defaulted Secured	NO	Retail — Other SME	Credit risk and free deliveries
PLCORP0001CR	CORP Non-defaulted Secured Construction	PL	Corporates — Other	Credit risk and free deliveries
PLCORP0002CR	CORP Non-defaulted Secured Other	PL	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLCORP0003CR	CORP Non-defaulted Secured	PL	Corporates — Other	Credit risk and free deliveries
PLCORP0004CR	CORP Defaulted	PL	Corporates — Other	Credit risk and free deliveries
PLCORP0005CR	CORP Non-defaulted Unsecured Construction	PL	Corporates — Other	Credit risk and free deliveries
PLCORP0006CR	CORP Non-defaulted Unsecured Other	PL	Corporates — Other	Credit risk and free deliveries
PLCORP0007CR	CORP Non-Defaulted	PL	Corporates — Other	Credit risk and free deliveries
PLCORP0008CR	CORP Non-defaulted Secured	PL	Corporates — Other	Credit risk and free deliveries
PLCORP0009CR	CORP Non-defaulted Unsecured	PL	Corporates — Other	Credit risk and free deliveries
PLMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0006CR	Mortgages Non-defaulted ILTV >125 %	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0007CR	Mortgages Non-defaulted funded CRM	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0008CR	Mortgages Non-defaulted Unfunded CRM	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0009CR	Mortgages Defaulted	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLMORT0010CR	Mortgages Non-defaulted	PL	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PLSMEC0001CR	SMEC Non-defaulted Secured Construction	PL	Corporates — SME	Credit risk and free deliveries
PLSMEC0002CR	SMEC Non-defaulted Secured Other	PL	Corporates — SME	Credit risk and free deliveries
PLSMEC0003CR	SMEC Non-defaulted Secured	PL	Corporates — SME	Credit risk and free deliveries
PLSMEC0004CR	SMEC Defaulted	PL	Corporates — SME	Credit risk and free deliveries
PLSMEC0005CR	SMEC Non-defaulted Unsecured Construction	PL	Corporates — SME	Credit risk and free deliveries
PLSMEC0006CR	SMEC Non-defaulted Unsecured Other	PL	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLSMEC0007CR	SMEC Non-defaulted Unsecured	PL	Corporates — SME	Credit risk and free deliveries
PLSMEC0008CR	SMEC Non-Defaulted	PL	Corporates — SME	Credit risk and free deliveries
PLSMEC0009CR	SMEC Non-defaulted Secured	PL	Corporates — SME	Credit risk and free deliveries
PLSMER0001CR	SMER Non-defaulted Secured Construction	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
PLSMER0002CR	SMER Non-defaulted Secured Other	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
PLSMER0003CR	SMER Non-defaulted Secured	PL	Retail — Secured by real estate SME	Credit risk and free deliveries
PLSMER0004CR	SMER Defaulted	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
PLSMER0005CR	SMER Non-defaulted Unsecured Construction	PL	Retail — Other SME	Credit risk and free deliveries
PLSMER0006CR	SMER Non-defaulted Unsecured Other	PL	Retail — Other SME	Credit risk and free deliveries
PLSMER0007CR	SMER Non-defaulted Unsecured	PL	Retail — Other SME	Credit risk and free deliveries
PLSMER0008CR	SMER Non-Defaulted	PL	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PLSMER0009CR	SMER Non-defaulted Secured	PL	Retail — Other SME	Credit risk and free deliveries
PTCORP0001CR	CORP Non-defaulted Secured Construction	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0002CR	CORP Non-defaulted Secured Other	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0003CR	CORP Non-defaulted Secured	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0004CR	CORP Defaulted	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0005CR	CORP Non-defaulted Unsecured Construction	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0006CR	CORP Non-defaulted Unsecured Other	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0007CR	CORP Non-Defaulted	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0008CR	CORP Non-defaulted Secured	PT	Corporates — Other	Credit risk and free deliveries
PTCORP0009CR	CORP Non-defaulted Unsecured	PT	Corporates — Other	Credit risk and free deliveries
PTMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0006CR	Mortgages Non-defaulted ILTV >125 %	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0007CR	Mortgages Non-defaulted funded CRM	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0008CR	Mortgages Non-defaulted Unfunded CRM	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0009CR	Mortgages Defaulted	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTMORT0010CR	Mortgages Non-defaulted	PT	Retail — Secured by real estate non-SME	Credit risk and free deliveries
PTSMEC0001CR	SMEC Non-defaulted Secured Construction	PT	Corporates — SME	Credit risk and free deliveries
PTSMEC0002CR	SMEC Non-defaulted Secured Other	PT	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTSMEC0003CR	SMEC Non-defaulted Secured	PT	Corporates — SME	Credit risk and free deliveries
PTSMEC0004CR	SMEC Defaulted	PT	Corporates — SME	Credit risk and free deliveries
PTSMEC0005CR	SMEC Non-defaulted Unsecured Construction	PT	Corporates — SME	Credit risk and free deliveries
PTSMEC0006CR	SMEC Non-defaulted Unsecured Other	PT	Corporates — SME	Credit risk and free deliveries
PTSMEC0007CR	SMEC Non-defaulted Unsecured	PT	Corporates — SME	Credit risk and free deliveries
PTSMEC0008CR	SMEC Non-Defaulted	PT	Corporates — SME	Credit risk and free deliveries
PTSMEC0009CR	SMEC Non-defaulted Secured	PT	Corporates — SME	Credit risk and free deliveries
PTSMER0001CR	SMER Non-defaulted Secured Construction	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
PTSMER0002CR	SMER Non-defaulted Secured Other	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
PTSMER0003CR	SMER Non-defaulted Secured	PT	Retail — Secured by real estate SME	Credit risk and free deliveries
PTSMER0004CR	SMER Defaulted	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
PTSMER0005CR	SMER Non-defaulted Unsecured Construction	PT	Retail — Other SME	Credit risk and free deliveries
PTSMER0006CR	SMER Non-defaulted Unsecured Other	PT	Retail — Other SME	Credit risk and free deliveries
PTSMER0007CR	SMER Non-defaulted Unsecured	PT	Retail — Other SME	Credit risk and free deliveries
PTSMER0008CR	SMER Non-Defaulted	PT	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
PTSMER0009CR	SMER Non-defaulted Secured	PT	Retail — Other SME	Credit risk and free deliveries
ROCORP0001CR	CORP Non-defaulted Secured Construction	RO	Corporates — Other	Credit risk and free deliveries
ROCORP0002CR	CORP Non-defaulted Secured Other	RO	Corporates — Other	Credit risk and free deliveries
ROCORP0003CR	CORP Non-defaulted Secured	RO	Corporates — Other	Credit risk and free deliveries
ROCORP0004CR	CORP Defaulted	RO	Corporates — Other	Credit risk and free deliveries
ROCORP0005CR	CORP Non-defaulted Unsecured Construction	RO	Corporates — Other	Credit risk and free deliveries
ROCORP0006CR	CORP Non-defaulted Unsecured Other	RO	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROCORP0007CR	CORP Non-Defaulted	RO	Corporates — Other	Credit risk and free deliveries
ROCORP0008CR	CORP Non-defaulted Secured	RO	Corporates — Other	Credit risk and free deliveries
ROCORP0009CR	CORP Non-defaulted Unsecured	RO	Corporates — Other	Credit risk and free deliveries
ROMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0006CR	Mortgages Non-defaulted ILTV >125 %	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0007CR	Mortgages Non-defaulted funded CRM	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0008CR	Mortgages Non-defaulted Unfunded CRM	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROMORT0009CR	Mortgages Defaulted	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROMORT0010CR	Mortgages Non-defaulted	RO	Retail — Secured by real estate non-SME	Credit risk and free deliveries
ROSMEC0001CR	SMEC Non-defaulted Secured Construction	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0002CR	SMEC Non-defaulted Secured Other	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0003CR	SMEC Non-defaulted Secured	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0004CR	SMEC Defaulted	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0005CR	SMEC Non-defaulted Unsecured Construction	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0006CR	SMEC Non-defaulted Unsecured Other	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0007CR	SMEC Non-defaulted Unsecured	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0008CR	SMEC Non-Defaulted	RO	Corporates — SME	Credit risk and free deliveries
ROSMEC0009CR	SMEC Non-defaulted Secured	RO	Corporates — SME	Credit risk and free deliveries
ROSMER0001CR	SMER Non-defaulted Secured Construction	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
ROSMER0002CR	SMER Non-defaulted Secured Other	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ROSMER0003CR	SMER Non-defaulted Secured	RO	Retail — Secured by real estate SME	Credit risk and free deliveries
ROSMER0004CR	SMER Defaulted	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ROSMER0005CR	SMER Non-defaulted Unsecured Construction	RO	Retail — Other SME	Credit risk and free deliveries
ROSMER0006CR	SMER Non-defaulted Unsecured Other	RO	Retail — Other SME	Credit risk and free deliveries
ROSMER0007CR	SMER Non-defaulted Unsecured	RO	Retail — Other SME	Credit risk and free deliveries
ROSMER0008CR	SMER Non-Defaulted	RO	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
ROSMER0009CR	SMER Non-defaulted Secured	RO	Retail — Other SME	Credit risk and free deliveries
SECORP0001CR	CORP Non-defaulted Secured Construction	SE	Corporates — Other	Credit risk and free deliveries
SECORP0002CR	CORP Non-defaulted Secured Other	SE	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SECORP0003CR	CORP Non-defaulted Secured	SE	Corporates — Other	Credit risk and free deliveries
SECORP0004CR	CORP Defaulted	SE	Corporates — Other	Credit risk and free deliveries
SECORP0005CR	CORP Non-defaulted Unsecured Construction	SE	Corporates — Other	Credit risk and free deliveries
SECORP0006CR	CORP Non-defaulted Unsecured Other	SE	Corporates — Other	Credit risk and free deliveries
SECORP0007CR	CORP Non-Defaulted	SE	Corporates — Other	Credit risk and free deliveries
SECORP0008CR	CORP Non-defaulted Secured	SE	Corporates — Other	Credit risk and free deliveries
SECORP0009CR	CORP Non-defaulted Unsecured	SE	Corporates — Other	Credit risk and free deliveries
SEMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SEMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0006CR	Mortgages Non-defaulted ILTV >125 %	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0007CR	Mortgages Non-defaulted funded CRM	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0008CR	Mortgages Non-defaulted Unfunded CRM	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0009CR	Mortgages Defaulted	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SEMORT0010CR	Mortgages Non-defaulted	SE	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SESMEC0001CR	SMEC Non-defaulted Secured Construction	SE	Corporates — SME	Credit risk and free deliveries
SESMEC0002CR	SMEC Non-defaulted Secured Other	SE	Corporates — SME	Credit risk and free deliveries
SESMEC0003CR	SMEC Non-defaulted Secured	SE	Corporates — SME	Credit risk and free deliveries
SESMEC0004CR	SMEC Defaulted	SE	Corporates — SME	Credit risk and free deliveries
SESMEC0005CR	SMEC Non-defaulted Unsecured Construction	SE	Corporates — SME	Credit risk and free deliveries
SESMEC0006CR	SMEC Non-defaulted Unsecured Other	SE	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SESMEC0007CR	SMEC Non-defaulted Unsecured	SE	Corporates — SME	Credit risk and free deliveries
SESMEC0008CR	SMEC Non-Defaulted	SE	Corporates — SME	Credit risk and free deliveries
SESMEC0009CR	SMEC Non-defaulted Secured	SE	Corporates — SME	Credit risk and free deliveries
SESMER0001CR	SMER Non-defaulted Secured Construction	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SESMER0002CR	SMER Non-defaulted Secured Other	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SESMER0003CR	SMER Non-defaulted Secured	SE	Retail — Secured by real estate SME	Credit risk and free deliveries
SESMER0004CR	SMER Defaulted	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SESMER0005CR	SMER Non-defaulted Unsecured Construction	SE	Retail — Other SME	Credit risk and free deliveries
SESMER0006CR	SMER Non-defaulted Unsecured Other	SE	Retail — Other SME	Credit risk and free deliveries
SESMER0007CR	SMER Non-defaulted Unsecured	SE	Retail — Other SME	Credit risk and free deliveries
SESMER0008CR	SMER Non-Defaulted	SE	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SESMER0009CR	SMER Non-defaulted Secured	SE	Retail — Other SME	Credit risk and free deliveries
SICORP0001CR	CORP Non-defaulted Secured Construction	SI	Corporates — Other	Credit risk and free deliveries
SICORP0002CR	CORP Non-defaulted Secured Other	SI	Corporates — Other	Credit risk and free deliveries
SICORP0003CR	CORP Non-defaulted Secured	SI	Corporates — Other	Credit risk and free deliveries
SICORP0004CR	CORP Defaulted	SI	Corporates — Other	Credit risk and free deliveries
SICORP0005CR	CORP Non-defaulted Unsecured Construction	SI	Corporates — Other	Credit risk and free deliveries
SICORP0006CR	CORP Non-defaulted Unsecured Other	SI	Corporates — Other	Credit risk and free deliveries
SICORP0007CR	CORP Non-Defaulted	SI	Corporates — Other	Credit risk and free deliveries
SICORP0008CR	CORP Non-defaulted Secured	SI	Corporates — Other	Credit risk and free deliveries
SICORP0009CR	CORP Non-defaulted Unsecured	SI	Corporates — Other	Credit risk and free deliveries
SIMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SIMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0006CR	Mortgages Non-defaulted ILTV >125 %	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0007CR	Mortgages Non-defaulted funded CRM	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0008CR	Mortgages Non-defaulted Unfunded CRM	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0009CR	Mortgages Defaulted	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SIMORT0010CR	Mortgages Non-defaulted	SI	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SISMEC0001CR	SMEC Non-defaulted Secured Construction	SI	Corporates — SME	Credit risk and free deliveries
SISMEC0002CR	SMEC Non-defaulted Secured Other	SI	Corporates — SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SISMEC0003CR	SMEC Non-defaulted Secured	SI	Corporates — SME	Credit risk and free deliveries
SISMEC0004CR	SMEC Defaulted	SI	Corporates — SME	Credit risk and free deliveries
SISMEC0005CR	SMEC Non-defaulted Unsecured Construction	SI	Corporates — SME	Credit risk and free deliveries
SISMEC0006CR	SMEC Non-defaulted Unsecured Other	SI	Corporates — SME	Credit risk and free deliveries
SISMEC0007CR	SMEC Non-defaulted Unsecured	SI	Corporates — SME	Credit risk and free deliveries
SISMEC0008CR	SMEC Non-Defaulted	SI	Corporates — SME	Credit risk and free deliveries
SISMEC0009CR	SMEC Non-defaulted Secured	SI	Corporates — SME	Credit risk and free deliveries
SISMER0001CR	SMER Non-defaulted Secured Construction	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SISMER0002CR	SMER Non-defaulted Secured Other	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SISMER0003CR	SMER Non-defaulted Secured	SI	Retail — Secured by real estate SME	Credit risk and free deliveries
SISMER0004CR	SMER Defaulted	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SISMER0005CR	SMER Non-defaulted Unsecured Construction	SI	Retail — Other SME	Credit risk and free deliveries
SISMER0006CR	SMER Non-defaulted Unsecured Other	SI	Retail — Other SME	Credit risk and free deliveries
SISMER0007CR	SMER Non-defaulted Unsecured	SI	Retail — Other SME	Credit risk and free deliveries
SISMER0008CR	SMER Non-Defaulted	SI	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SISMER0009CR	SMER Non-defaulted Secured	SI	Retail — Other SME	Credit risk and free deliveries
SKCORP0001CR	CORP Non-defaulted Secured Construction	SK	Corporates — Other	Credit risk and free deliveries
SKCORP0002CR	CORP Non-defaulted Secured Other	SK	Corporates — Other	Credit risk and free deliveries
SKCORP0003CR	CORP Non-defaulted Secured	SK	Corporates — Other	Credit risk and free deliveries
SKCORP0004CR	CORP Defaulted	SK	Corporates — Other	Credit risk and free deliveries
SKCORP0005CR	CORP Non-defaulted Unsecured Construction	SK	Corporates — Other	Credit risk and free deliveries
SKCORP0006CR	CORP Non-defaulted Unsecured Other	SK	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKCORP0007CR	CORP Non-Defaulted	SK	Corporates — Other	Credit risk and free deliveries
SKCORP0008CR	CORP Non-defaulted Secured	SK	Corporates — Other	Credit risk and free deliveries
SKCORP0009CR	CORP Non-defaulted Unsecured	SK	Corporates — Other	Credit risk and free deliveries
SKMORT0001CR	Mortgages Non-defaulted ILTV <=25 %	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0002CR	Mortgages Non-defaulted ILTV >25 %, <=50 %	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0003CR	Mortgages Non-defaulted ILTV >50 %, <=75 %	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0004CR	Mortgages Non-defaulted ILTV >75 %, <=100 %	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0005CR	Mortgages Non-defaulted ILTV >100 %, <=125 %	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0006CR	Mortgages Non-defaulted ILTV >125 %	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0007CR	Mortgages Non-defaulted funded CRM	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0008CR	Mortgages Non-defaulted Unfunded CRM	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKMORT0009CR	Mortgages Defaulted	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKMORT0010CR	Mortgages Non-defaulted	SK	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SKSMEC0001CR	SMEC Non-defaulted Secured Construction	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0002CR	SMEC Non-defaulted Secured Other	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0003CR	SMEC Non-defaulted Secured	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0004CR	SMEC Defaulted	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0005CR	SMEC Non-defaulted Unsecured Construction	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0006CR	SMEC Non-defaulted Unsecured Other	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0007CR	SMEC Non-defaulted Unsecured	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0008CR	SMEC Non-Defaulted	SK	Corporates — SME	Credit risk and free deliveries
SKSMEC0009CR	SMEC Non-defaulted Secured	SK	Corporates — SME	Credit risk and free deliveries
SKSMER0001CR	SMER Non-defaulted Secured Construction	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
SKSMER0002CR	SMER Non-defaulted Secured Other	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SKSMER0003CR	SMER Non-defaulted Secured	SK	Retail — Secured by real estate SME	Credit risk and free deliveries
SKSMER0004CR	SMER Defaulted	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SKSMER0005CR	SMER Non-defaulted Unsecured Construction	SK	Retail — Other SME	Credit risk and free deliveries
SKSMER0006CR	SMER Non-defaulted Unsecured Other	SK	Retail — Other SME	Credit risk and free deliveries
SKSMER0007CR	SMER Non-defaulted Unsecured	SK	Retail — Other SME	Credit risk and free deliveries
SKSMER0008CR	SMER Non-Defaulted	SK	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
SKSMER0009CR	SMER Non-defaulted Secured	SK	Retail — Other SME	Credit risk and free deliveries
SMEC0008CR	SMEC Non-Defaulted	Not applicable	Corporates — SME	Credit risk and free deliveries
SMER0008CR	SMER Non-Defaulted	Not applicable	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries
CORP0004CR	CORP Defaulted	Not applicable	Corporates — Other	Credit risk and free deliveries

Portfolio ID	Portfolio name	Geographical area	Exposure class	Type of risk
010	020	030	040	050
MORT0009CR	Mortgages Defaulted	Not applicable	Retail — Secured by real estate non-SME	Credit risk and free deliveries
SMEC0004CR	SMEC Defaulted	Not applicable	Corporates — SME	Credit risk and free deliveries
SMER0004CR	SMER Defaulted	Not applicable	Retail — Secured by real estate SME; Retail — Other SME	Credit risk and free deliveries

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BECORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BECORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BECORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BECORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BEMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BEMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BESMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BESMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BESMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BESMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BESMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BESMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BESMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BESMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BESMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BESMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BESMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BGCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BGMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BGSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BGSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BGSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CZMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CZSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DECORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DECORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DECORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DECORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DEMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DESMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DESMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DESMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DESMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DESMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DESMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DESMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DESMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DESMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DESMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DESMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DESMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DESMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EECORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EECORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EECORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EECORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EECORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EECORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EECORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EEMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EESMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EESMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EESMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EESMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EESMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EESMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EESMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EESMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EESMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EESMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EESMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ESCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ESCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ESSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ESSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FICORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FICORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FICORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FICORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FICORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FIMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FIMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FISMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FISMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FISMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FISMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FISMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FISMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FISMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FISMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FISMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FISMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FISMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FRCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FRSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FRSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FRSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FRSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GBMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GBSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GBSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GBSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GRCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GRSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GRSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HRCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HRCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HRSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HRSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HRSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HUCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HUSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IECORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IECORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
IECORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IECORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IEMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IEMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IESMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
IESMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IESMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IESMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IESMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IESMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
IESMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
IESMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IESMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IESMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ITCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ITSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ITSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LTCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LTSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LTSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
MTCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
MTMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
MTSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
MTSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
MTSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NOCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NOSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PTSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PTSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ROSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ROSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SECORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SECORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SECORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SECORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SEMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SEMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SESMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SESMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SESMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SESMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SESMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SESMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SESMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SESMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SESMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SESMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SESMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SICORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SICORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SICORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SICORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SIMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SIMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SISMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SISMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SISMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SISMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SISMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SISMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SISMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SISMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SISMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SISMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SISMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SISMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SISMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKCORP0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKCORP0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SKCORP0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKCORP0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0008	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0009	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKMORT0001	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0002	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0003	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKMORT0004	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0005	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0006	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0007	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0010	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SKSMEC0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKSMEC0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKSMEC0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SKSMEC0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKSMEC0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKSMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMER0001	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SKSMER0002	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKSMER0003	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0005	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKSMER0006	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKSMER0007	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKSMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0009	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SMEC0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMER0008	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT0009	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMER0004	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BECORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BECORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BECORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BECORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BECORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BEMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BEMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BESMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BESMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BESMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BESMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BESMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BESMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BESMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BESMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BESMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BESMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BGCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BGMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BGSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BGSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BGSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CZMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CZSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DECORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DECORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DECORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DECORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DEMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DESMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DESMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DESMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DESMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DESMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DESMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DESMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DESMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DESMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DESMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DESMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DESMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DESMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EECORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EECORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EECORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EECORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EECORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EECORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EECORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EEMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EEMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EESMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EESMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EESMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EESMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EESMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EESMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EESMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EESMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EESMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EESMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EESMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EESMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ESCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ESSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ESSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ESSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ESSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FICORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FICORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FICORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FICORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FIMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FIMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FISMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FISMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FISMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FISMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FISMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FISMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FISMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FISMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FISMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FISMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FISMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FRCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FRSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FRSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FRSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FRSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GBCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GBMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GBSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GBSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GBSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GRSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GRSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HRCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HRSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HRSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HRSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HUCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HUSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IECORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
IECORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IECORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IECORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IEMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IEMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IESMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
IESMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
IESMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IESMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IESMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IESMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IESMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
IESMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
IESMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IESMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IESMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ITCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ITSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LTCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LTSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
MTMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
MTSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
MTSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
MTSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
MTSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NOSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NOSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PTCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PTSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ROCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ROSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ROSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SECORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SECORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SECORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SECORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SECORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SEMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SEMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SESMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SESMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SESMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SESMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SESMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SESMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SESMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SESMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SESMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SESMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SESMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SICORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SICORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SICORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SICORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SICORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SIMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SISMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SISMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SISMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SISMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SISMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SISMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SISMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SISMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SISMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SISMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SISMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SISMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SISMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SKCORP0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKCORP0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKCORP0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKCORP0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0008CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0009CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKMORT0001CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0002CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0003CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0004CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0005CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0006CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0007CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKMORT0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0010CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SKSMEC0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKSMEC0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SKSMEC0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKSMEC0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKSMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKSMEC0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMER0001CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SKSMER0002CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKSMER0003CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0005CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SKSMER0006CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKSMER0007CC	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKSMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0009CC	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SMEC0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMER0008CC	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MORT0009CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMER0004CC	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ATSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ATSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ATSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ATSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ATSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ATSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ATSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BECORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BECORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BECORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BECORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BECORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BEMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BEMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BESMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BESMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BESMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BESMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BESMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BESMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BESMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BESMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BESMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BESMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BESMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BGCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BGSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
BGSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
BGSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
BGSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
BGSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
BGSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
BGSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
BGSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CYSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CYSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CYSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CYSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CYSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CYSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CYSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CZMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
CZSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
CZSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
CZSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
CZSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
CZSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
CZSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
CZSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DECORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DECORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DECORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DECORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DECORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DECORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DEMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DEMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DESMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DESMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DESMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DESMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DESMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DESMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DESMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DESMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DESMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DESMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DESMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DESMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DESMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
DKSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
DKSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
DKSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
DKSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
DKSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
DKSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
DKSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EECORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EECORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EECORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EECORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EECORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EECORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EECORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EECORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EEMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EEMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EESMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EESMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EESMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EESMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
EESMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
EESMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
EESMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
EESMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
EESMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
EESMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
EESMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ESCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ESCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ESSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ESSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ESSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ESSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ESSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ESSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ESSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ESSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FICORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FICORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FICORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FICORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FICORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FIMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FISMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FISMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FISMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FISMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FISMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FISMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FISMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FISMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FISMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FISMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FISMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FISMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FRCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
FRSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FRSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
FRSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
FRSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
FRSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
FRSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
FRSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
FRSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GBCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GBMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GBSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GBSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GBSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GBSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GBSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GBSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GBSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GBSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GRCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
GRSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
GRSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
GRSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
GRSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
GRSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
GRSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
GRSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HRCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HRCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HRSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HRSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HRSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HRSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HRSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HRSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HRSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HRSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HUCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HUSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
HUSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
HUSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
HUSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
HUSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
HUSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
HUSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
HUSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IECORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IECORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
IECORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IECORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IECORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IEMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IEMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IESMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
IESMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
IESMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IESMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
IESMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
IESMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
IESMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
IESMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
IESMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
IESMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
IESMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ITCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ITSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ITSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ITSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ITSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ITSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ITSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ITSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LTCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LTSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LTSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LTSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LTSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LTSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LTSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LTSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LUSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LUSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LUSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LUSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LUSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LUSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LUSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
LVSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
LVSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
LVSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
LVSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
LVSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
LVSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
LVSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
MTCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
MTMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
MTSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
MTSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
MTSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
MTSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
MTSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
MTSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MTSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NLSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NLSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NLSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NLSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NLSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NLSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NLSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
NOSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NOSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
NOSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
NOSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
NOSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
NOSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
NOSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
NOSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PLSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PLSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PLSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PLSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PLSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PLSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PLSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PTCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PTSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
PTSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
PTSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
PTSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
PTSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
PTSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
PTSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
PTSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
ROSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ROSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
ROSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
ROSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
ROSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
ROSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
ROSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
ROSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SECORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SECORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SECORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SECORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SECORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SEMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SEMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SESMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SESMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SESMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SESMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SESMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SESMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SESMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SESMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SESMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SESMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SESMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SESMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SICORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SICORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SICORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SICORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SICORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SIMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SIMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SISMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SISMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SISMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SISMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SISMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SISMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SISMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SISMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SISMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SISMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SISMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SISMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SISMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SISMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SKCORP0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKCORP0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SKCORP0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKCORP0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0008CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKCORP0009CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKMORT0001CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0002CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0003CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0004CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0005CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0006CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0007CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKMORT0010CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable
SKSMEC0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKSMEC0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SKSMEC0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKSMEC0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKSMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMER0001CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	F Construction	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
SKSMER0002CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	YY Y Other non financial no construction	Not applicable
SKSMER0003CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SKSMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0005CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	F Construction	Not applicable
SKSMER0006CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	YY Y Other non financial no construction	Not applicable
SKSMER0007CR	Non-defaulted	Not applicable	Not applicable	Exposures without credit protection	Not applicable	Not applicable
SKSMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0009CR	Non-defaulted	Not applicable	Not applicable	Exposures with credit protection	Not applicable	Not applicable
SMEC0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMER0008CR	Non-defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CORP0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Default status	Rating	Type of facility	Collateralisation status	NACE code	Sector of counterparty
010	060	070	080	090	100	110
MORT0009CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMER0004CR	Defaulted	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ATCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ATCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ATMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ATMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ATMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ATMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ATMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ATMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ATMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ATSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ATSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BECORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BECORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BECORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BECORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
BEMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
BEMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
BEMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
BEMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
BEMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
BEMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BEMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
BEMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BESMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BESMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BESMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BESMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BESMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
BGMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
BGMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
BGMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
BGMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
BGMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
BGMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
BGMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
CYMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
CYMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
CYMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
CYMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
CYMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
CYMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
CYMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CYSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
CZMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
CZMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
CZMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
CZMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
CZMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
CZMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
CZMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DECORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DECORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DECORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DEMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
DEMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
DEMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
DEMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
DEMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
DEMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
DEMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
DEMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
DEMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DESMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DESMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DESMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DESMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DESMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
DKMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
DKMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
DKMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
DKMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
DKMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
DKMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
DKMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EECORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EECORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EECORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
EEMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
EEMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
EEMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
EEMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
EEMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
EEMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
EEMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
EEMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EESMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
EESMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EESMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EESMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
EESMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ESCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ESCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ESMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ESMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ESMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ESMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ESMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ESMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ESMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ESSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FICORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FICORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FICORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FICORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
FIMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
FIMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
FIMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
FIMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
FIMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
FIMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
FIMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
FIMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FIMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FISMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FISMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FISMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
FRMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
FRMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
FRMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
FRMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
FRMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
FRMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
FRMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
GBMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
GBMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
GBMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
GBMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
GBMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
GBMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
GBMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GRCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GRCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
GRMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
GRMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
GRMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
GRMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
GRMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
GRMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
GRMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
GRMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GRSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HRCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
HRMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
HRMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
HRMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
HRMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
HRMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
HRMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
HRMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HRSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HRSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
HUMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
HUMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
HUMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
HUMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
HUMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
HUMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
HUMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
HUMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HUSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HUSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IECORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IECORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IECORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IECORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
IEMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
IEMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
IEMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IEMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
IEMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
IEMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
IEMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
IEMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IESMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IESMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IESMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IESMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IESMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ITCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ITCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ITMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ITMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ITMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ITMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ITMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ITMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ITMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ITMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LTMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LTMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LTMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LTMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
LTMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LTMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LTMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LUMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
LUMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LUMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LUMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LUMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
LUMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LUMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LVCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LVCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LVMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LVMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LVMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LVMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
LVMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LVMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LVMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LVSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LVSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MTCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MTMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MTMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MTMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MTMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MTMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
MTMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
MTMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MTSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
NLMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
NLMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
NLMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
NLMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
NLMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
NLMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
NLMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
NLMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NLSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NLSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
NOMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
NOMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
NOMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
NOMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
NOMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
NOMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
NOMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
PLMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
PLMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
PLMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
PLMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
PLMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
PLMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
PLMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
PLMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
PTMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
PTMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
PTMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
PTMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
PTMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
PTMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
PTMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ROMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ROMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ROMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ROMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ROMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ROMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ROMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SECORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SECORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SECORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SECORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SEMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SEMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SEMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SEMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SEMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SEMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SEMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SEMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SESMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SESMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SESMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SESMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SESMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SICORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SICORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SICORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SICORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SIMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SIMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
SIMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SIMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SIMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SIMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SIMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SIMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SISMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SISMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SISMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKCORP0001	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKCORP0002	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0003	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKCORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0005	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0006	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0007	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0008	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKCORP0009	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0001	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SKMORT0002	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SKMORT0003	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKMORT0004	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SKMORT0005	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SKMORT0006	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SKMORT0007	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SKMORT0008	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SKMORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0010	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKSMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKSMEC0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKSMER0001	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0002	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0003	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKSMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0005	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKSMER0006	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0007	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0009	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SMEC0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SMER0008	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CORP0004	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MORT0009	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SMER0004	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ATCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ATCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ATMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ATMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ATMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ATMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ATMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ATMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ATMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ATSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ATSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BECORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BECORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BECORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BECORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
BEMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
BEMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
BEMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
BEMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
BEMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
BEMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
BEMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
BEMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BEMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BESMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BESMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BESMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BESMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
BGMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
BGMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
BGMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
BGMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
BGMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
BGMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
BGMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CYCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
CYMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
CYMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
CYMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
CYMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
CYMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
CYMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
CYMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
CYMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CYSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
CZMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
CZMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
CZMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
CZMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
CZMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
CZMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
CZMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DECORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DECORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DECORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DEMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
DEMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
DEMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
DEMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
DEMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
DEMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
DEMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
DEMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
DEMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DESMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DESMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DESMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DESMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
DKMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
DKMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
DKMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
DKMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
DKMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
DKMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
DKMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EECORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EECORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
EECORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
EEMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EEMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
EEMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
EEMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
EEMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
EEMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
EEMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
EEMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EESMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EESMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
EESMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EESMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ESCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ESCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ESMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ESMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ESMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ESMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ESMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ESMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ESMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FICORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FICORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FICORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FICORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
FIMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
FIMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FIMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
FIMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
FIMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
FIMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
FIMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
FIMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FISMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FISMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FISMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FISMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FISMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
FRMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
FRMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
FRMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
FRMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
FRMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
FRMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
FRMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
GBMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
GBMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
GBMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
GBMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
GBMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
GBMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
GBMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GRCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GRCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
GRMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
GRMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
GRMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
GRMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
GRMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
GRMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
GRMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HRCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
HRMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
HRMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
HRMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
HRMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
HRMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
HRMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
HRMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HRSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HRSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
HUMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
HUMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
HUMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
HUMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
HUMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
HUMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
HUMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
HUMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HUSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IECORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IECORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IECORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IECORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
IEMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
IEMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
IEMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
IEMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
IEMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
IEMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IEMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
IEMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IESMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IESMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IESMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IESMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ITCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ITMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ITMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ITMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ITMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ITMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ITMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ITMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ITSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LTMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
LTMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LTMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LTMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LTMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
LTMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LTMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LTMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LUMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
LUMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LUMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LUMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LUMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LUMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LUMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LVCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LVCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LVMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LVMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LVMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LVMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
LVMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LVMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LVMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LVSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LVSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MTCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MTMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MTMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
MTMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MTMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MTMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MTMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
MTMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MTSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NLCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
NLMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
NLMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
NLMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
NLMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
NLMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
NLMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
NLMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NLSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
NOMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
NOMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
NOMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
NOMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
NOMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
NOMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
NOMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
PLMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
PLMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
PLMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
PLMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
PLMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
PLMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
PLMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
PTMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
PTMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
PTMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
PTMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
PTMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
PTMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
PTMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
PTMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ROMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ROMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ROMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ROMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ROMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ROMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ROMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SECORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SECORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SECORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SEMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SEMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
SEMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SEMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SEMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SEMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SEMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SEMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SESMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SESMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SESMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SESMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SESMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SICORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SICORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SICORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SIMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SIMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
SIMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SIMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SIMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SIMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SIMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SIMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SISMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SISMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SISMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SISMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKCORP0001CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0002CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0003CC	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKCORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0005CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKCORP0006CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0007CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0008CC	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKCORP0009CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0001CC	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SKMORT0002CC	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SKMORT0003CC	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
SKMORT0004CC	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SKMORT0005CC	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SKMORT0006CC	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SKMORT0007CC	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKMORT0008CC	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SKMORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0010CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKSMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKSMEC0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKSMER0001CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0002CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0003CC	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKSMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0005CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0006CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0007CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0009CC	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SMEC0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SMER0008CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CORP0004CC	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MORT0009CC	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SMER0004CC	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ATCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ATCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ATMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ATMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ATMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ATMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ATMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ATMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ATMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ATSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ATSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ATSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ATSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BECORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BECORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BECORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BECORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BECORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
BEMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
BEMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BEMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
BEMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
BEMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
BEMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
BEMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
BEMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BEMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BESMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BESMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BESMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BESMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BESMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BESMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
BGMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
BGMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
BGMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
BGMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
BGMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
BGMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
BGMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
BGMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
BGSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
BGSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
BGSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
BGSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CYCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
CYMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
CYMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
CYMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
CYMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
CYMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
CYMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
CYMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CYSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CYSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CYSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
CZMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
CZMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
CZMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
CZMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
CZMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
CZMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
CZMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
CZSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
CZSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
CZSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CZSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DECORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DECORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DECORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DECORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
DEMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DEMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
DEMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
DEMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
DEMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
DEMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
DEMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
DEMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DEMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DESMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DESMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DESMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DESMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DESMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
DKMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
DKMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
DKMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
DKMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
DKMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
DKMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
DKMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
DKMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
DKMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
DKSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
DKSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
DKSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
DKSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EECORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EECORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EECORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EECORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
EECORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
EEMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
EEMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
EEMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
EEMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
EEMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EEMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
EEMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
EEMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EEMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
EESMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
EESMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
EESMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
EESMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
EESMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ESCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ESMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ESMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ESMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ESMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ESMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ESMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ESMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ESSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ESSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ESSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ESSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FICORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FICORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FICORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FICORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FIMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
FIMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
FIMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
FIMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
FIMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
FIMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
FIMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
FIMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
FIMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FIMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FISMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FISMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FISMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FISMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FISMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FISMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
FRMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
FRMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
FRMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
FRMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
FRMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
FRMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
FRMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
FRMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
FRSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
FRSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
FRSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
FRSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
GBMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
GBMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
GBMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
GBMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
GBMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
GBMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
GBMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GBSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GBSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GBSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GBSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GRCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
GRMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
GRMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
GRMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
GRMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
GRMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
GRMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
GRMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
GRSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
GRSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
GRSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
GRSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
HRMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
HRMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
HRMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
HRMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
HRMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
HRMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
HRMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
HRMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HRSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HRSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HRSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HRSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
HUCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HUCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
HUMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
HUMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
HUMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
HUMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
HUMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
HUMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
HUMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HUSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
HUSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
HUSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
HUSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IECORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IECORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IECORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IECORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IECORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
IEMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
IEMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
IEMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
IEMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IEMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
IEMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
IEMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
IEMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IEMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IESMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
IESMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
IESMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
IESMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
IESMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ITCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ITMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ITMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ITMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ITMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ITMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ITMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ITMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ITSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ITSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ITSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ITSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LTMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
LTMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LTMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LTMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LTMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
LTMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LTMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LTMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LTSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LTSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LTSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LTSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LUMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
LUMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LUMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LUMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LUMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
LUMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LUMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LUMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LUSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LUSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LUSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LUSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LVCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LVCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
LVMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
LVMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
LVMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
LVMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
LVMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
LVMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
LVMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LVSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
LVSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
LVSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
LVSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
LVSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MTCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
MTMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
MTMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
MTMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
MTMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
MTMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
MTMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
MTMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
MTSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
MTSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MTSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
MTSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NLCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
NLMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
NLMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
NLMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
NLMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
NLMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
NLMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
NLMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
NLMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NLSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NLSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NLSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NLSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NLSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
NOMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
NOMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
NOMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
NOMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
NOMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
NOMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
NOMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
NOMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
NOSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
NOSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
NOSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
NOSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
PLMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
PLMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
PLMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
PLMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
PLMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
PLMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
PLMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PLSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PLSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PLSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PLSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
PTMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
PTMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
PTMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
PTMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
PTMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
PTMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
PTMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
PTSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
PTSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
PTSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
PTSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
ROMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
ROMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
ROMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
ROMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
ROMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
ROMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
ROMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
ROMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
ROSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
ROSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
ROSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
ROSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SECORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SECORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SECORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SECORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SECORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SEMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SEMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
SEMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SEMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SEMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SEMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SEMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SEMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SEMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SESMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SESMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SESMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SESMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SESMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SESMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SICORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SICORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SICORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SICORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SIMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SIMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
SIMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SIMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SIMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SIMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SIMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SIMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SIMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SISMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SISMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SISMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SISMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SISMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SISMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKCORP0001CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0002CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0003CR	>EUR 50 mln <=EUR 200 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKCORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0005CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0006CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKCORP0007CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKCORP0008CR	>EUR 50 mln <=EUR 200 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKCORP0009CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKMORT0001CR	Not applicable	Not applicable	Not applicable	Not applicable	<=25 %
SKMORT0002CR	Not applicable	Not applicable	Not applicable	Not applicable	>25 % <=50 %
SKMORT0003CR	Not applicable	Not applicable	Not applicable	Not applicable	>50 % <=75 %
SKMORT0004CR	Not applicable	Not applicable	Not applicable	Not applicable	>75 % <=100 %
SKMORT0005CR	Not applicable	Not applicable	Not applicable	Not applicable	>100 % <= 125 %
SKMORT0006CR	Not applicable	Not applicable	Not applicable	Not applicable	>125 %
SKMORT0007CR	Not applicable	Real estate collateral, other funded CRM and/or personal guarantees	Not applicable	Not applicable	Not applicable
SKMORT0008CR	Not applicable	Real estate collateral and other unfunded CRM	Not applicable	Not applicable	Not applicable
SKMORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKMORT0010CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKSMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMEC0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SKSMER0001CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
SKSMER0002CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0003CR	<=EUR 50 mln.	Other eligible collateral: Real estate	Not applicable	Not applicable	Not applicable
SKSMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0005CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0006CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0007CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SKSMER0009CR	<=EUR 50 mln.	Non Real estate funded collateral	Not applicable	Not applicable	Not applicable
SMEC0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SMER0008CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
CORP0004CR	>EUR 50 mln <=EUR 200 mln.	Not applicable	Not applicable	Not applicable	Not applicable

Portfolio ID	Size of counterparty	Collateral type	Type of exposures	Size of exposure	Indexed Loan to value range
010	120	130	140	150	160
MORT0009CR	Not applicable	Not applicable	Not applicable	Not applicable	Not applicable
SMEC0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable
SMER0004CR	<=EUR 50 mln.	Not applicable	Not applicable	Not applicable	Not applicable

C 104.00 — Definition of hypothetical transactions in Low Default Portfolios

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT1	LCDRLTUNSE1R01	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT2	LCDRLTUNSE1R02	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT3	LCDRLTUNSE1R03	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT4	LCDRLTUNSE1R04	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT5	LCDRLTUNSE1R05	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT6	LCDRLTUNSE1R06	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT7	LCDRLTUNSE1R07	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT8	LCDRLTUNSE1R08	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT9	LCDRLTUNSE1R09	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT10	LCDRLTUNSE1R10	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT11	LCDRLTUNSE1R11	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT12	LCDRLTUNSE1R12	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT13	LCDRLTUNSE1R13	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT14	LCDRLTUNSE1R14	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT15	LCDRLTUNSE1R15	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT16	LCDRLTUNSE1R16	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT17	LCDRLTUNSE1R17	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT18	LCDRLTUNSE1R18	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT19	LCDRLTUNSE1R19	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT20	LCDRLTUNSE1R20	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT21	LCDRLTUNSE1R21	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT22	LCDRLTUNSE1R22	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT23	LCDRLTUNSE1R23	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT24	LCDRLTUNSE1R24	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT25	LCDRLTUNSE1R25	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT26	LCDRLTUNSE1R26	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT27	LCDRLTUNSE1R27	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT28	LCDRLTUNSE1R28	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT29	LCDRLTUNSE1R29	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT30	LCDRLTUNSE1R30	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT31	LCDRREUNSE1R01	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT32	LCDRREUNSE1R02	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT33	LCDRREUNSE1R03	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT34	LCDRREUNSE1R04	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT35	LCDRREUNSE1R05	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT36	LCDRREUNSE1R06	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT37	LCDRREUNSE1R07	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT38	LCDRREUNSE1R08	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT39	LCDRREUNSE1R09	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT40	LCDRREUNSE1R10	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT41	LCDRREUNSE1R11	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT42	LCDRREUNSE1R12	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT43	LCDRREUNSE1R13	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT44	LCDRREUNSE1R14	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT45	LCDRREUNSE1R15	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT46	LCDRREUNSE1R16	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT47	LCDRREUNSE1R17	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT48	LCDRREUNSE1R18	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT49	LCDRREUNSE1R19	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT50	LCDRREUNSE1R20	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT51	LCDRREUNSE1R21	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT52	LCDRREUNSE1R22	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT53	LCDRREUNSE1R23	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT54	LCDRREUNSE1R24	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT55	LCDRREUNSE1R25	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT56	LCDRREUNSE1R26	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT57	LCDRREUNSE1R27	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT58	LCDRREUNSE1R28	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT59	LCDRREUNSE1R29	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT60	LCDRREUNSE1R30	Drawn credit facility	Facility 1.2: 3 month (full) drawing under a EUR 50 million non-amortising floating rate 5 year revolving committed facility. Senior exposure without any privilege (e.g. negative pledge).
HT61	LCDRREUNSE2R01	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT62	LCDRREUNSE2R02	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT63	LCDRREUNSE2R03	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT64	LCDRREUNSE2R04	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT65	LCDRREUNSE2R05	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT66	LCDRREUNSE2R06	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT67	LCDRREUNSE2R07	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT68	LCDRREUNSE2R08	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT69	LCDRREUNSE2R09	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT70	LCDRREUNSE2R10	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT71	LCDRREUNSE2R11	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT72	LCDRREUNSE2R12	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT73	LCDRREUNSE2R13	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT74	LCDRREUNSE2R14	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT75	LCDRREUNSE2R15	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT76	LCDRREUNSE2R16	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT77	LCDRREUNSE2R17	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT78	LCDRREUNSE2R18	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT79	LCDRREUNSE2R19	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT80	LCDRREUNSE2R20	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT81	LCDRREUNSE2R21	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT82	LCDRREUNSE2R22	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT83	LCDRREUNSE2R23	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT84	LCDRREUNSE2R24	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT85	LCDRREUNSE2R25	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT86	LCDRREUNSE2R26	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT87	LCDRREUNSE2R27	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT88	LCDRREUNSE2R28	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT89	LCDRREUNSE2R29	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT90	LCDRREUNSE2R30	Drawn credit facility	Facility 1.3: EUR 55 million outstanding under a EUR 50 million non-amortising floating rate 5 year revolving committed facility under which outstandings may vary on a daily basis. Senior exposure without any privilege (e.g. negative pledge).
HT91	LCDRLTUNSE2R01	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT92	LCDRLTUNSE2R02	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT93	LCDRLTUNSE2R03	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT94	LCDRLTUNSE2R04	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT95	LCDRLTUNSE2R05	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT96	LCDRLTUNSE2R06	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT97	LCDRLTUNSE2R07	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT98	LCDRLTUNSE2R08	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT99	LCDRLTUNSE2R09	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT100	LCDRLTUNSE2R10	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT101	LCDRLTUNSE2R11	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT102	LCDRLTUNSE2R12	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT103	LCDRLTUNSE2R13	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT104	LCDRLTUNSE2R14	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT105	LCDRLTUNSE2R15	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT106	LCDRLTUNSE2R16	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT107	LCDRLTUNSE2R17	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT108	LCDRLTUNSE2R18	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT109	LCDRLTUNSE2R19	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT110	LCDRLTUNSE2R20	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT111	LCDRLTUNSE2R21	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT112	LCDRLTUNSE2R22	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT113	LCDRLTUNSE2R23	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT114	LCDRLTUNSE2R24	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT115	LCDRLTUNSE2R25	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT116	LCDRLTUNSE2R26	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT117	LCDRLTUNSE2R27	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT118	LCDRLTUNSE2R28	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT119	LCDRLTUNSE2R29	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT120	LCDRLTUNSE2R30	Drawn credit facility	Facility 1.4: Fully drawn 10 million floating rate 3 month loan to finance the sale of equipment from the manufacturer to a buyer in the same country. Senior without any privilege (e.g. negative pledge).
HT121	LCDRLTSEEF1	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT122	LCDRLTSEEF2	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT123	LCDRLTSEEF3	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT124	LCDRLTSEEF4	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT125	LCDRLTSEPC1	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT126	LCDRLTSEPC2	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time

Transaction ID	Transaction name	Type of facility	Facility
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HT127	LCDRLTSEPC3	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT128	LCDRLTSERREUK	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT129	LCDRLTSERREAT	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT130	LCDRLTSERREBE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT131	LCDRLTSERRECZ	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT132	LCDRLTSERREDE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT133	LCDRLTSERREDK	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT134	LCDRLTSERREES	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT135	LCDRLTSERREFI	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT136	LCDRLTSERREFR	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT137	LCDRLTSERREGR	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT138	LCDRLTSERRELU	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT139	LCDRLTSERREIE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT140	LCDRLTSERREIT	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT141	LCDRLTSERRENL	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT142	LCDRLTSERREPL	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT143	LCDRLTSERREPT	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT144	LCDRLTSERRENO	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT145	LCDRLTSERRESK	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT146	LCDRLTSERRERO	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT147	LCDRLTSERRESE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT148	LCDRLTSERRESI	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time

Transaction ID	Transaction name	Type of facility	Facility
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HT149	LCDRLTSECREUK	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT150	LCDRLTSECREAT	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT151	LCDRLTSECREBE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT152	LCDRLTSECRECZ	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT153	LCDRLTSECREDE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT154	LCDRLTSECREDK	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT155	LCDRLTSECREES	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT156	LCDRLTSECREFI	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT157	LCDRLTSECREFR	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT158	LCDRLTSECREGR	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT159	LCDRLTSECRELU	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time

Transaction ID	Transaction name	Type of facility	Facility
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HT160	LCDRLTSECREIE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT161	LCDRLTSECREIT	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT162	LCDRLTSECRENL	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT163	LCDRLTSECREPL	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT164	LCDRLTSECREPT	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT165	LCDRLTSECRENO	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT166	LCDRLTSECRESK	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT167	LCDRLTSECRERO	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT168	LCDRLTSECRESE	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT169	LCDRLTSECRESI	Drawn credit facility	Facility 1.1: Fully drawn EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time
HT170	LCOFFUNSE01R05	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

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HT171	LCOFFUNSE01R06	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT172	LCOFFUNSE01R07	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT173	LCOFFUNSE01R08	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT174	LCOFFUNSE01R09	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT175	LCOFFUNSE01R10	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT176	LCOFFUNSE01R11	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT177	LCOFFUNSE01R12	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT178	LCOFFUNSE01R13	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT179	LCOFFUNSE01R14	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT180	LCOFFUNSE01R11	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT181	LCOFFUNSE01R12	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT182	LCOFFUNSE01R13	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT183	LCOFFUNSE01R14	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT184	LCOFFUNSE01R15	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT185	LCOFFUNSE01R16	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT186	LCOFFUNSE01R17	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT187	LCOFFUNSE01R18	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT188	LCOFFUNSE01R19	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT189	LCOFFUNSE01R20	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT190	LCOFFUNSE01R21	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT191	LCOFFUNSE01R22	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT192	LCOFFUNSE01R23	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT193	LCOFFUNSE01R24	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT194	LCOFFUNSE01R25	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT195	LCOFFUNSE01R26	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT196	LCOFFUNSE01R27	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT197	LCOFFUNSE01R28	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

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HT198	LCOFFUNSE01R29	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT199	LCOFFUNSE01R30	Undrawn committed term credit facility (Medium-low risk)	Facility 2.1: Undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT200	LCOFFUNSE02R01	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT201	LCOFFUNSE02R02	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT202	LCOFFUNSE02R03	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT203	LCOFFUNSE02R04	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT204	LCOFFUNSE02R05	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT205	LCOFFUNSE02R06	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT206	LCOFFUNSE02R07	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).

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HT207	LCOFFUNSE02R08	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT208	LCOFFUNSE02R09	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT209	LCOFFUNSE02R10	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT210	LCOFFUNSE02R11	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT211	LCOFFUNSE02R12	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT212	LCOFFUNSE02R13	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT213	LCOFFUNSE02R14	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT214	LCOFFUNSE02R15	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT215	LCOFFUNSE02R16	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).

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HT216	LCOFFUNSE02R17	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT217	LCOFFUNSE02R18	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT218	LCOFFUNSE02R19	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT219	LCOFFUNSE02R20	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT220	LCOFFUNSE02R21	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT221	LCOFFUNSE02R22	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT222	LCOFFUNSE02R23	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT223	LCOFFUNSE02R24	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT224	LCOFFUNSE02R25	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).

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HT225	LCOFFUNSE02R26	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT226	LCOFFUNSE02R27	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT227	LCOFFUNSE02R28	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT228	LCOFFUNSE02R29	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT229	LCOFFUNSE02R30	Undrawn committed revolving credit facility (Medium- low risk)	Facility 2.2: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year revolving committed lending facility. Senior exposure without any privilege (e.g. negative pledge).
HT230	LCOFFUNSE03R01	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT231	LCOFFUNSE03R02	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT232	LCOFFUNSE03R03	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT233	LCOFFUNSE03R04	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).

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HT234	LCOFFUNSE03R05	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT235	LCOFFUNSE03R06	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT236	LCOFFUNSE03R07	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT237	LCOFFUNSE03R08	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT238	LCOFFUNSE03R09	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT239	LCOFFUNSE03R10	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT240	LCOFFUNSE03R11	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT241	LCOFFUNSE03R12	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT242	LCOFFUNSE03R13	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).

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HT243	LCOFFUNSE03R14	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT244	LCOFFUNSE03R15	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT245	LCOFFUNSE03R16	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT246	LCOFFUNSE03R17	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT247	LCOFFUNSE03R18	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT248	LCOFFUNSE03R19	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT249	LCOFFUNSE03R20	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT250	LCOFFUNSE03R21	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT251	LCOFFUNSE03R22	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).

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HT252	LCOFFUNSE03R23	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT253	LCOFFUNSE03R24	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT254	LCOFFUNSE03R25	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT255	LCOFFUNSE03R26	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT256	LCOFFUNSE03R27	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT257	LCOFFUNSE03R28	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT258	LCOFFUNSE03R29	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT259	LCOFFUNSE03R30	Note issuance facility and revolving underwriting facility (Medium risk)	Facility 2.3: Undrawn EUR 25 million portion of a EUR 50 million non-amortising floating rate 5 year NIF or RUF. Senior exposure without any privilege (e.g. negative pledge).
HT260	LCOFFUNSE04R01	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).

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HT261	LCOFFUNSE04R02	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT262	LCOFFUNSE04R03	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT263	LCOFFUNSE04R04	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT264	LCOFFUNSE04R05	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT265	LCOFFUNSE04R06	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT266	LCOFFUNSE04R07	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT267	LCOFFUNSE04R08	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT268	LCOFFUNSE04R09	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT269	LCOFFUNSE04R10	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT270	LCOFFUNSE04R11	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT271	LCOFFUNSE04R12	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).

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HT272	LCOFFUNSE04R13	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT273	LCOFFUNSE04R14	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT274	LCOFFUNSE04R15	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT275	LCOFFUNSE04R16	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT276	LCOFFUNSE04R17	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT277	LCOFFUNSE04R18	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT278	LCOFFUNSE04R19	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT279	LCOFFUNSE04R20	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT280	LCOFFUNSE04R21	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT281	LCOFFUNSE04R22	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT282	LCOFFUNSE04R23	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).

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HT283	LCOFFUNSE04R24	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT284	LCOFFUNSE04R25	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT285	LCOFFUNSE04R26	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT286	LCOFFUNSE04R27	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT287	LCOFFUNSE04R28	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT288	LCOFFUNSE04R29	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT289	LCOFFUNSE04R30	Undrawn committed other credit facility (Medium-low risk)	Facility 2.4: Undrawn EUR 10 million 5 year committed facility to issue shipping guarantees. Senior without any privilege (e.g. negative pledge).
HT290	LCOFFUNSE05R01	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT291	LCOFFUNSE05R02	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT292	LCOFFUNSE05R03	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).

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HT293	LCOFFUNSE05R04	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT294	LCOFFUNSE05R05	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT295	LCOFFUNSE05R06	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT296	LCOFFUNSE05R07	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT297	LCOFFUNSE05R08	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT298	LCOFFUNSE05R09	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT299	LCOFFUNSE05R10	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT300	LCOFFUNSE05R11	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT301	LCOFFUNSE05R12	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).

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HT302	LCOFFUNSE05R13	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT303	LCOFFUNSE05R14	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT304	LCOFFUNSE05R15	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT305	LCOFFUNSE05R16	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT306	LCOFFUNSE05R17	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT307	LCOFFUNSE05R18	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT308	LCOFFUNSE05R19	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT309	LCOFFUNSE05R20	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT310	LCOFFUNSE05R21	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).

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HT311	LCOFFUNSE05R22	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT312	LCOFFUNSE05R23	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT313	LCOFFUNSE05R24	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT314	LCOFFUNSE05R25	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT315	LCOFFUNSE05R26	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT316	LCOFFUNSE05R27	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT317	LCOFFUNSE05R28	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT318	LCOFFUNSE05R29	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).
HT319	LCOFFUNSE05R30	Undrawn committed other credit facility (Medium-low risk)	Facility 2.5: Undrawn EUR 10 million 1 year committed facility to issue documentary credits with initial maturity of 3 months, on average. Senior without any privilege (e.g. negative pledge).

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HT320	LCOFFUNSE06R01	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT321	LCOFFUNSE06R02	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT322	LCOFFUNSE06R03	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT323	LCOFFUNSE06R04	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT324	LCOFFUNSE06R05	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT325	LCOFFUNSE06R06	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT326	LCOFFUNSE06R07	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT327	LCOFFUNSE06R08	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT328	LCOFFUNSE06R09	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT329	LCOFFUNSE06R10	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT330	LCOFFUNSE06R11	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).

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HT331	LCOFFUNSE06R12	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT332	LCOFFUNSE06R13	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT333	LCOFFUNSE06R14	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT334	LCOFFUNSE06R15	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT335	LCOFFUNSE06R16	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT336	LCOFFUNSE06R17	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT337	LCOFFUNSE06R18	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT338	LCOFFUNSE06R19	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT339	LCOFFUNSE06R20	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT340	LCOFFUNSE06R21	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT341	LCOFFUNSE06R22	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).

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HT342	LCOFFUNSE06R23	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT343	LCOFFUNSE06R24	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT344	LCOFFUNSE06R25	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT345	LCOFFUNSE06R26	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT346	LCOFFUNSE06R27	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT347	LCOFFUNSE06R28	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT348	LCOFFUNSE06R29	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT349	LCOFFUNSE06R30	Undrawn uncommitted credit lines (Low risk)	Facility 2.6: Undrawn uncommitted EUR 20 million 1 year facility to extend loans of up to 6 months. Senior without any privilege (e.g. negative pledge).
HT350	LCOFFUNSE07R01	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT351	LCOFFUNSE07R02	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).

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HT352	LCOFFUNSE07R03	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT353	LCOFFUNSE07R04	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT354	LCOFFUNSE07R05	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT355	LCOFFUNSE07R06	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT356	LCOFFUNSE07R07	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT357	LCOFFUNSE07R08	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT358	LCOFFUNSE07R09	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT359	LCOFFUNSE07R10	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT360	LCOFFUNSE07R11	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).

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HT361	LCOFFUNSE07R12	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT362	LCOFFUNSE07R13	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT363	LCOFFUNSE07R14	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT364	LCOFFUNSE07R15	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT365	LCOFFUNSE07R16	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT366	LCOFFUNSE07R17	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT367	LCOFFUNSE07R18	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT368	LCOFFUNSE07R19	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT369	LCOFFUNSE07R20	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).

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HT370	LCOFFUNSE07R21	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT371	LCOFFUNSE07R22	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT372	LCOFFUNSE07R23	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT373	LCOFFUNSE07R24	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT374	LCOFFUNSE07R25	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT375	LCOFFUNSE07R26	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT376	LCOFFUNSE07R27	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT377	LCOFFUNSE07R28	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT378	LCOFFUNSE07R29	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).

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HT379	LCOFFUNSE07R30	Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk)	Facility 2.7: Undrawn uncommitted EUR 10 million 1 year facility to extend guarantees or letters of credit. Senior without any privilege (e.g. negative pledge).
HT380	LCOFFUNSE081R01	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT381	LCOFFUNSE081R02	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT382	LCOFFUNSE081R03	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT383	LCOFFUNSE081R04	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT384	LCOFFUNSE081R05	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT385	LCOFFUNSE081R06	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT386	LCOFFUNSE081R07	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT387	LCOFFUNSE081R08	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).

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HT388	LCOFFUNSE081R09	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT389	LCOFFUNSE081R10	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT390	LCOFFUNSE081R11	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT391	LCOFFUNSE081R12	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT392	LCOFFUNSE081R13	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT393	LCOFFUNSE081R14	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT394	LCOFFUNSE081R15	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT395	LCOFFUNSE081R16	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT396	LCOFFUNSE081R17	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).

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HT397	LCOFFUNSE081R18	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT398	LCOFFUNSE081R19	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT399	LCOFFUNSE081R20	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT400	LCOFFUNSE081R21	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT401	LCOFFUNSE081R22	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT402	LCOFFUNSE081R23	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT403	LCOFFUNSE081R24	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT404	LCOFFUNSE081R25	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT405	LCOFFUNSE081R26	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).

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HT406	LCOFFUNSE081R27	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT407	LCOFFUNSE081R28	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT408	LCOFFUNSE081R29	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT409	LCOFFUNSE081R30	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.1: EUR 1 million issued documentary credit covering import of goods with 3 month maturity. Senior without any privilege (e.g. negative pledge).
HT410	LCOFFUNSE082R1	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT411	LCOFFUNSE082R2	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT412	LCOFFUNSE082R3	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT413	LCOFFUNSE082R4	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT414	LCOFFUNSE082R5	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).

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HT415	LCOFFUNSE082R6	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT416	LCOFFUNSE082R7	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT417	LCOFFUNSE082R8	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT418	LCOFFUNSE082R9	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT419	LCOFFUNSE082R10	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT420	LCOFFUNSE082R11	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT421	LCOFFUNSE082R12	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT422	LCOFFUNSE082R13	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT423	LCOFFUNSE082R14	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT424	LCOFFUNSE082R15	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT425	LCOFFUNSE082R16	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT426	LCOFFUNSE082R17	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT427	LCOFFUNSE082R18	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT428	LCOFFUNSE082R19	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT429	LCOFFUNSE082R20	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT430	LCOFFUNSE082R21	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).

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HT431	LCOFFUNSE082R22	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT432	LCOFFUNSE082R23	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT433	LCOFFUNSE082R24	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT434	LCOFFUNSE082R25	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT435	LCOFFUNSE082R26	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT436	LCOFFUNSE082R27	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT437	LCOFFUNSE082R28	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT438	LCOFFUNSE082R29	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT439	LCOFFUNSE082R30	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.2: EUR 1 million issued documentary credit covering import of goods with 3 month maturity, to be paid by advancing a 6 months loan. Senior without any privilege (e.g. negative pledge).
HT440	LCOFFUNSE083R1	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT441	LCOFFUNSE083R2	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT442	LCOFFUNSE083R3	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT443	LCOFFUNSE083R4	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT444	LCOFFUNSE083R5	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT445	LCOFFUNSE083R6	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT446	LCOFFUNSE083R7	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT447	LCOFFUNSE083R8	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT448	LCOFFUNSE083R9	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT449	LCOFFUNSE083R10	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT450	LCOFFUNSE083R11	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT451	LCOFFUNSE083R12	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT452	LCOFFUNSE083R13	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT453	LCOFFUNSE083R14	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT454	LCOFFUNSE083R15	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT455	LCOFFUNSE083R16	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT456	LCOFFUNSE083R17	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT457	LCOFFUNSE083R18	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT458	LCOFFUNSE083R19	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT459	LCOFFUNSE083R20	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT460	LCOFFUNSE083R21	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT461	LCOFFUNSE083R22	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT462	LCOFFUNSE083R23	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT463	LCOFFUNSE083R24	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT464	LCOFFUNSE083R25	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT465	LCOFFUNSE083R26	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT466	LCOFFUNSE083R27	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT467	LCOFFUNSE083R28	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT468	LCOFFUNSE083R29	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
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HT469	LCOFFUNSE083R30	Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk)	Facility 2.8.3: 3 times EUR 1 million issued documentary credits covering import of goods with 3 month maturity, under a EUR 10mn uncommitted facility expiring in 12 months time. Although individual credits are self-liquidating, some level of credits expected to be outstanding on an ongoing basis. Senior without any privilege (e.g. negative pledge).
HT470	LCOFFUNSE09R1	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT471	LCOFFUNSE09R2	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT472	LCOFFUNSE09R3	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT473	LCOFFUNSE09R4	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT474	LCOFFUNSE09R5	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT475	LCOFFUNSE09R6	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).

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HT476	LCOFFUNSE09R7	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT477	LCOFFUNSE09R8	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT478	LCOFFUNSE09R9	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT479	LCOFFUNSE09R10	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT480	LCOFFUNSE09R11	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT481	LCOFFUNSE09R12	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT482	LCOFFUNSE09R13	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).

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HT483	LCOFFUNSE09R14	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT484	LCOFFUNSE09R15	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT485	LCOFFUNSE09R16	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT486	LCOFFUNSE09R17	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT487	LCOFFUNSE09R18	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT488	LCOFFUNSE09R19	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT489	LCOFFUNSE09R20	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).

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HT490	LCOFFUNSE09R21	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT491	LCOFFUNSE09R22	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT492	LCOFFUNSE09R23	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT493	LCOFFUNSE09R24	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT494	LCOFFUNSE09R25	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT495	LCOFFUNSE09R26	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT496	LCOFFUNSE09R27	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT497	LCOFFUNSE09R28	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT498	LCOFFUNSE09R29	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT499	LCOFFUNSE09R30	Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk)	Facility 2.9: EUR 10 million issued shipping guarantee. Senior without any privilege (e.g. negative pledge).
HT500	LCOFFUNSE10R01	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT501	LCOFFUNSE10R02	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT502	LCOFFUNSE10R03	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT503	LCOFFUNSE10R04	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT504	LCOFFUNSE10R05	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT505	LCOFFUNSE10R06	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT506	LCOFFUNSE10R07	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT507	LCOFFUNSE10R08	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT508	LCOFFUNSE10R09	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT509	LCOFFUNSE10R10	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT510	LCOFFUNSE10R11	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT511	LCOFFUNSE10R12	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT512	LCOFFUNSE10R13	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT513	LCOFFUNSE10R14	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT514	LCOFFUNSE10R15	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT515	LCOFFUNSE10R16	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT516	LCOFFUNSE10R17	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT517	LCOFFUNSE10R18	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT518	LCOFFUNSE10R19	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT519	LCOFFUNSE10R20	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT520	LCOFFUNSE10R21	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Transaction name	Type of facility	Facility
010	020	030	040
HT521	LCOFFUNSE10R22	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT522	LCOFFUNSE10R23	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT523	LCOFFUNSE10R24	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT524	LCOFFUNSE10R25	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT525	LCOFFUNSE10R26	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT526	LCOFFUNSE10R27	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT527	LCOFFUNSE10R28	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT528	LCOFFUNSE10R29	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).
HT529	LCOFFUNSE10R30	Full risk (100 %)	Facility 2.10: Financial guarantee supporting undrawn EUR 25 million portion of committed facility for EUR 50 million floating rate 5 year term loan with 10 equal 6 monthly repayments starting in 6 months time. Senior exposure without any privilege (e.g. negative pledge).

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT1	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT2	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 2
HT3	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 3
HT4	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 4
HT5	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 5
HT6	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 6
HT7	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 7
HT8	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 8

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT9	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 9
HT10	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 10
HT11	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 11
HT12	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 12
HT13	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 13
HT14	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 14
HT15	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 15
HT16	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 16
HT17	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 17

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT18	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 18
HT19	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 19
HT20	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 20
HT21	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 21
HT22	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 22
HT23	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 23
HT24	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 24
HT25	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 25
HT26	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 26

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT27	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 27
HT28	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 28
HT29	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 29
HT30	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 30
HT31	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT32	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 2
HT33	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 3
HT34	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 4
HT35	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 5

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT36	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 6
HT37	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 7
HT38	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 8
HT39	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 9
HT40	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 10
HT41	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 11
HT42	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 12
HT43	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 13
HT44	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 14

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT45	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 15
HT46	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 16
HT47	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 17
HT48	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 18
HT49	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 19
HT50	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 20
HT51	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 21
HT52	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 22
HT53	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 23

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT54	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 24
HT55	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 25
HT56	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 26
HT57	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 27
HT58	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 28
HT59	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 29
HT60	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 30
HT61	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT62	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 2

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT63	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 3
HT64	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 4
HT65	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 5
HT66	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 6
HT67	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 7
HT68	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 8
HT69	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 9
HT70	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 10
HT71	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 11

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT72	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 12
HT73	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 13
HT74	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 14
HT75	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 15
HT76	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 16
HT77	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 17
HT78	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 18
HT79	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 19
HT80	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 20

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT81	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 21
HT82	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 22
HT83	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 23
HT84	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 24
HT85	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 25
HT86	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 26
HT87	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 27
HT88	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 28
HT89	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 29

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT90	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 30
HT91	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT92	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 2
HT93	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 3
HT94	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 4
HT95	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 5
HT96	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 6
HT97	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 7
HT98	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 8

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT99	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 9
HT100	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 10
HT101	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 11
HT102	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 12
HT103	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 13
HT104	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 14
HT105	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 15
HT106	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 16
HT107	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 17

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT108	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 18
HT109	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 19
HT110	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 20
HT111	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 21
HT112	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 22
HT113	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 23
HT114	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 24
HT115	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 25
HT116	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 26

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT117	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 27
HT118	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 28
HT119	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 29
HT120	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 30
HT121	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT122	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT123	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT124	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT125	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT126	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT127	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT128	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT129	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT130	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT131	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT132	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT133	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT134	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT135	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT136	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT137	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT138	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT139	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT140	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT141	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT142	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT143	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT144	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT145	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT146	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT147	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT148	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT149	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT150	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT151	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT152	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT153	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT154	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT155	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT156	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT157	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT158	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT159	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT160	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT161	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT162	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT163	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT164	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT165	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT166	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT167	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT168	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT169	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	On balance sheet	Rating 1
HT170	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT171	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT172	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT173	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT174	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT175	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT176	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT177	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT178	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT179	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT180	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT181	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT182	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT183	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT184	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT185	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT186	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT187	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT188	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT189	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT190	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT191	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT192	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT193	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT194	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT195	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT196	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT197	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT198	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT199	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT200	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT201	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT202	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT203	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT204	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT205	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT206	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT207	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT208	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT209	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT210	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT211	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT212	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT213	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT214	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT215	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT216	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT217	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT218	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT219	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT220	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT221	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT222	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT223	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT224	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT225	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT226	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT227	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT228	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT229	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT230	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT231	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT232	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT233	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT234	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT235	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT236	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT237	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT238	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT239	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT240	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT241	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT242	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT243	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT244	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT245	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT246	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT247	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT248	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT249	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT250	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT251	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT252	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT253	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT254	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT255	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT256	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT257	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT258	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT259	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT260	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT261	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT262	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT263	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT264	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT265	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT266	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT267	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT268	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT269	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT270	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT271	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT272	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT273	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT274	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT275	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT276	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT277	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT278	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT279	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT280	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT281	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT282	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT283	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT284	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT285	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT286	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT287	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT288	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT289	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT290	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT291	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT292	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT293	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT294	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT295	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT296	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT297	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT298	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT299	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT300	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT301	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT302	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT303	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT304	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT305	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT306	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT307	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT308	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT309	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT310	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT311	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT312	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT313	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT314	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT315	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT316	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT317	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT318	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT319	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT320	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT321	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT322	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT323	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT324	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT325	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT326	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT327	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT328	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT329	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT330	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT331	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT332	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT333	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT334	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT335	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT336	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT337	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT338	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT339	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT340	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT341	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT342	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT343	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT344	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT345	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT346	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT347	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT348	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT349	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT350	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT351	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT352	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT353	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT354	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT355	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT356	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT357	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT358	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT359	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT360	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT361	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT362	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT363	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT364	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT365	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT366	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT367	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT368	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT369	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT370	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT371	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT372	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT373	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT374	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT375	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT376	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT377	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT378	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT379	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT380	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT381	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT382	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT383	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT384	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT385	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT386	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT387	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT388	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT389	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT390	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT391	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT392	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT393	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT394	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT395	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT396	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT397	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT398	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT399	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT400	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT401	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT402	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT403	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT404	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT405	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT406	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT407	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT408	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT409	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT410	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT411	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT412	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT413	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT414	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT415	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT416	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT417	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT418	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT419	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT420	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT421	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT422	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT423	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT424	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT425	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT426	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT427	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT428	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT429	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT430	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT431	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT432	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT433	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT434	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT435	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT436	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT437	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT438	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT439	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT440	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT441	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT442	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT443	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT444	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT445	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT446	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT447	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT448	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT449	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT450	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT451	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT452	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13
HT453	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT454	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT455	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT456	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT457	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT458	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT459	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT460	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT461	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT462	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT463	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT464	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT465	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT466	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT467	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT468	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT469	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT470	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT471	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT472	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT473	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT474	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5
HT475	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT476	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT477	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT478	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT479	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT480	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT481	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT482	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT483	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT484	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT485	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT486	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT487	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT488	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT489	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT490	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21
HT491	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT492	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT493	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT494	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT495	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT496	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT497	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT498	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT499	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30
HT500	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 1
HT501	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 2
HT502	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 3
HT503	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 4
HT504	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 5

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT505	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 6
HT506	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 7
HT507	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 8
HT508	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 9
HT509	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 10
HT510	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 11
HT511	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 12
HT512	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 13

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT513	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 14
HT514	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 15
HT515	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 16
HT516	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 17
HT517	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 18
HT518	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 19
HT519	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 20
HT520	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 21

Transaction ID	Geographical area	Portfolio name	Portfolio ID	Exposure class	NACE code	Type of exposures	Rating
010	050	060	070	080	090	100	110
HT521	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 22
HT522	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 23
HT523	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 24
HT524	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 25
HT525	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 26
HT526	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 27
HT527	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 28
HT528	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 29
HT529	Not applicable	Large corporate	LC00053	Corporates — Other	Not applicable	Off balance sheet	Rating 30

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT1	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT2	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT3	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT4	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT5	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT6	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT7	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT8	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT9	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT10	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT11	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT12	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT13	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT14	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT15	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT16	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT17	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT18	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT19	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT20	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT21	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT22	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT23	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT24	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT25	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT26	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT27	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT28	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT29	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT30	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT31	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT32	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT33	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT34	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT35	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT36	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT37	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT38	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT39	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT40	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT41	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT42	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT43	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT44	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT45	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT46	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT47	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT48	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT49	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT50	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT51	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT52	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT53	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT54	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT55	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT56	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT57	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT58	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT59	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT60	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT61	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT62	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT63	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT64	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT65	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT66	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT67	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT68	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT69	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT70	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT71	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT72	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT73	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT74	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT75	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT76	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT77	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT78	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT79	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT80	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT81	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT82	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT83	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT84	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT85	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT86	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT87	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT88	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT89	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT90	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT91	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT92	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT93	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT94	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT95	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT96	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT97	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT98	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT99	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT100	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT101	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT102	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT103	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT104	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT105	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT106	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT107	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT108	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT109	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT110	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT111	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT112	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT113	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT114	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT115	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT116	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT117	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT118	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT119	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT120	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT121	Exposures with credit protection	Eligible financial collateral	Collateral 1: BT Bond 2015 €1bn (EMTN) XS0372358902 1000 6.5 % A 7-Jul-15 London. Current price 109.3		>EUR 200 mln.
HT122	Exposures with credit protection	Eligible financial collateral	Collateral 2: Italian government debt IT0004917958 3 % April 2017. Current price 100.82		>EUR 200 mln.
HT123	Exposures with credit protection	Eligible financial collateral	Collateral 3: Mayfair Capital Residential 1 Fund (Prime London Residential Real estate Fund)		>EUR 200 mln.
HT124	Exposures with credit protection	Eligible financial collateral	Collateral 4: Gold		>EUR 200 mln.
HT125	Exposures with credit protection	Other eligible collateral: Physical collateral	Collateral 5: Crude Oil Brent		>EUR 200 mln.
HT126	Exposures with credit protection	Other eligible collateral: Physical collateral	Collateral 6: 10 Aircraft Boing 777 — 300		>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counterparty
010	120	130	140	150	160
HT127	Exposures with credit protection	Other eligible collateral: Physical collateral	Collateral 7: Ship cargo 12000 dwt cargo vessel.Total length: 135.80m. Length between perpendiculars: 126.00m. Designed waterline length: 129.43m. Breadth moulded: 19.20m. Depth moulded: 10.50m. Designed draft: 8.00m. Structural draft: 8.00. Load displacement: 16042t. Load ton: 12562t. Gross tonnage: 7694t. Net tonnage: 4309t. Speed of the ship: 11.80kn. Number of the crew: 20. Built in 2010.		>EUR 200 mln.
HT128	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: UK Residential Real Estate in Central London (Zone 2, W86TW), 336 square meter, built in 1905		>EUR 200 mln.
HT129	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: AT Residential Real Estate		>EUR 200 mln.
HT130	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: BE Commercial Real Estate		>EUR 200 mln.
HT131	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: CZ Residential Real Estate		>EUR 200 mln.
HT132	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: DE Residential Real Estate		>EUR 200 mln.
HT133	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: DK Residential Real Estate		>EUR 200 mln.
HT134	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: ES Residential Real Estate		>EUR 200 mln.
HT135	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: FI Residential Real Estate		>EUR 200 mln.
HT136	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: FR Residential Real Estate		>EUR 200 mln.
HT137	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: GR Residential Real Estate		>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT138	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: LU Residential Real Estate		>EUR 200 mln.
HT139	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: IE Residential Real Estate		>EUR 200 mln.
HT140	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: IT Residential Real Estate		>EUR 200 mln.
HT141	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: NL Residential Real Estate		>EUR 200 mln.
HT142	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: PL Residential Real Estate		>EUR 200 mln.
HT143	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: PT Residential Real Estate		>EUR 200 mln.
HT144	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: NO Residential Real Estate		>EUR 200 mln.
HT145	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: SK Residential Real Estate		>EUR 200 mln.
HT146	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: RO Residential Real Estate		>EUR 200 mln.
HT147	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: SE Residential Real Estate		>EUR 200 mln.
HT148	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 8: SI Residential Real Estate		>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT149	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: UK Commercial Real Estate. Hotel in Central London with 26 rooms guests, recently refurbished, W14, Holland Road, 336 square meter		>EUR 200 mln.
HT150	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: AT Commercial Real Estate		>EUR 200 mln.
HT151	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: BE Commercial Real Estate		>EUR 200 mln.
HT152	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: CZ Commercial Real Estate		>EUR 200 mln.
HT153	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: DE Commercial Real Estate		>EUR 200 mln.
HT154	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: DK Commercial Real Estate.		>EUR 200 mln.
HT155	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: ES Commercial Real Estate.		>EUR 200 mln.
HT156	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: FI Commercial Real Estate.		>EUR 200 mln.
HT157	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: FR Commercial Real Estate.		>EUR 200 mln.
HT158	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: GR Commercial Real Estate.		>EUR 200 mln.
HT159	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: LU Commercial Real Estate.		>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT160	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: IE Commercial Real Estate.		>EUR 200 mln.
HT161	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: IT Commercial Real Estate		>EUR 200 mln.
HT162	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: NL Commercial Real Estate		>EUR 200 mln.
HT163	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: PL Commercial Real Estate		>EUR 200 mln.
HT164	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: PT Commercial Real Estate		>EUR 200 mln.
HT165	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: NO Commercial Real Estate		>EUR 200 mln.
HT166	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: SK Commercial Real Estate		>EUR 200 mln.
HT167	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: RO Commercial Real Estate		>EUR 200 mln.
HT168	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: SE Commercial Real Estate		>EUR 200 mln.
HT169	Exposures with credit protection	Other eligible collateral: Real estate	Collateral 9: SI Commercial Real Estate		>EUR 200 mln.
HT170	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT171	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT172	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT173	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT174	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT175	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT176	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT177	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT178	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT179	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT180	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT181	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT182	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT183	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT184	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT185	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT186	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT187	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT188	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT189	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT190	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT191	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT192	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT193	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT194	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT195	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT196	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT197	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT198	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT199	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT200	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT201	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT202	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT203	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT204	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT205	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT206	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT207	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT208	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT209	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT210	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT211	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT212	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT213	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT214	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT215	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT216	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT217	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT218	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT219	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT220	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT221	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT222	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT223	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT224	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT225	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT226	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT227	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT228	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT229	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT230	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT231	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT232	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT233	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT234	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT235	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT236	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT237	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT238	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT239	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT240	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT241	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT242	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT243	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT244	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT245	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT246	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT247	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT248	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT249	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT250	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT251	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT252	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT253	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT254	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT255	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT256	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT257	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT258	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT259	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT260	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT261	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT262	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT263	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT264	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT265	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT266	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT267	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT268	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT269	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT270	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT271	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT272	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT273	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT274	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT275	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT276	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT277	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT278	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT279	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT280	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT281	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT282	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT283	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT284	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT285	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT286	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT287	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT288	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT289	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT290	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT291	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT292	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT293	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT294	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT295	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT296	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT297	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT298	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT299	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT300	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT301	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT302	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT303	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT304	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT305	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT306	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT307	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT308	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT309	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT310	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT311	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT312	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT313	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT314	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT315	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT316	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT317	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT318	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT319	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT320	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT321	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT322	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT323	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT324	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT325	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT326	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT327	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT328	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT329	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT330	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT331	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT332	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT333	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT334	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT335	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT336	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT337	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT338	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT339	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT340	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT341	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT342	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT343	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT344	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT345	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT346	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT347	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT348	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT349	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT350	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT351	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT352	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT353	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT354	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT355	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT356	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT357	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT358	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT359	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT360	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT361	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT362	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT363	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT364	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT365	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT366	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT367	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT368	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT369	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT370	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT371	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT372	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT373	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT374	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT375	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT376	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT377	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT378	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT379	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT380	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT381	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT382	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT383	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT384	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT385	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT386	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT387	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT388	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT389	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT390	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT391	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT392	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT393	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT394	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT395	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT396	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT397	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT398	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT399	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT400	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT401	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT402	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT403	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT404	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT405	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT406	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT407	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT408	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT409	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT410	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT411	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT412	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT413	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT414	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT415	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT416	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT417	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT418	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT419	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT420	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT421	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT422	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT423	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT424	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT425	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT426	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT427	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT428	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT429	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT430	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT431	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT432	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT433	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT434	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT435	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT436	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT437	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT438	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT439	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT440	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT441	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT442	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT443	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT444	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT445	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT446	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT447	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT448	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT449	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT450	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT451	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT452	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT453	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT454	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT455	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT456	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT457	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT458	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT459	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT460	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT461	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT462	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT463	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT464	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT465	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT466	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT467	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT468	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT469	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT470	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT471	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT472	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT473	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT474	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT475	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT476	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT477	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT478	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT479	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT480	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT481	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT482	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT483	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT484	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT485	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT486	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT487	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT488	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT489	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT490	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT491	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT492	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT493	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT494	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT495	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT496	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT497	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT498	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT499	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT500	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT501	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT502	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT503	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT504	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT505	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT506	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT507	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT508	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT509	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT510	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT511	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT512	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT513	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT514	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT515	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT516	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT517	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT518	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT519	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT520	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

Transaction ID	Collateralisation status	Collateral type	Collateral	Collateral value	Size of counter-party
010	120	130	140	150	160
HT521	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT522	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT523	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT524	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT525	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT526	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT527	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT528	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.
HT529	Exposures without credit protection	Not applicable	Not applicable	Not applicable	>EUR 200 mln.

ANNEX II

SUPERVISORY BENCHMARKING PORTFOLIOS

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DEFINITION OF THE SUPERVISORY BENCHMARKING PORTFOLIOS

C 101 — Definition of Low Default Portfolio counterparties

Column	Label	Legal reference	Instructions
010	Counterparty code		The code assigned by the EBA to each legal entity included in the LDP sample.
020	Legal entity identifier ('LEI')		20-digit, alpha-numeric code that connects to key reference information that enables clear and unique identification of companies participating in global financial markets.
030	Credit register code		The code used by the National Credit register of the place of residence of the counterparty. The code is used as an identifier for the counterparty.
040	Commercial register code		The code assigned to a counterparty by the public commercial register of the country where that counterparty is registered.
050	ISIN code		The 'International Securities Identification Number' used to identify uniquely securities issued by a counterparty.
060	Bloomberg ticker		The string of characters or numbers used to identify a company or entity uniquely in Bloomberg.
070	Name		The name of the legal entity included in the LDP samples.
080	Geographical area		The ISO Code of the country of residence or the macro region of residence of the counterparty. The macro-regions are: (a) EU for European Union countries; (b) Non-EU for third countries; (c) Not applicable ([1]).

Column	Label	Legal reference	Instructions
090	Portfolio name		Each group (sample) of LDP counterparties is assigned one of the following unique names: (a) Sovereign sample; (b) Institutions sample; (c) Large corporate sample.
100	Sector of counterparty		Each counterparty is assigned to one of the following FINREP-based economic sector classes: (a) General Governments; (b) Credit institutions; (c) Other financial corporations; (d) Non-financial corporations; (e) Not applicable.
110	Type of exposures	Rows 020 and 030 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The type of exposures is one of the following: (a) On-balance sheet items subject to credit risk; (b) Off-balance sheet items subject to credit risk; (c) Not applicable.
120	Type of facility		The type of facility is one of the following: (a) Full risk (100 %); (b) Note issuance facility and revolving underwriting facility (Medium risk); (c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk): This refers to warranties and indemnities (including tender, performance, customs and tax bonds), guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items;

Column	Label	Legal reference	Instructions
			(d) Undrawn committed revolving credit facility (Medium- low risk): This refers to revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (e) Undrawn committed term credit facility (Medium-low risk): This refers to term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (f) Undrawn committed other credit facility (Medium-low risk): This refers to lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to the deterioration in a borrower's creditworthiness; (g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) Undrawn uncommitted credit lines (Low risk): This refers to uncommitted lending facilities (advised and unadvised) that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to deterioration in borrower's creditworthiness; (i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk): Commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice; (j) Drawn credit facility; (k) Not applicable.

([1]) 'Not applicable' is used when no specific breakdown is requested for the variable (e.g. for column 080, it means that all countries are considered).

C 102 — Definition of Low Default Portfolios

Column	Label	Legal reference	Instructions
010	Portfolio ID		The unique ID assigned to the portfolio by the EBA.
020	Portfolio name		Each portfolio is assigned one of the following unique names: (a) Sovereign; (b) Institutions; (c) Large corporate; (d) Large corporate sample.
030	Geographical area		The ISO Code of the country of residence or the macro region of residence of the counterparty. The macro regions are: (a) EU for European Union countries; (b) Non-EU for third countries; (c) Not applicable.
040	Exposure class	Paragraph 78 of Annex II of Commission Implementing Regulation (EU) No 680/2014	Each portfolio is assigned to one of the following exposure classes: (a) Central banks and central governments; (b) Institutions; (c) Corporate — Other; (d) Not applicable.
050	Default status		The default status is one of the following: (a) Defaulted: exposures assigned to the rating grade(s) with a PD of 100 %; (b) Non-defaulted: exposures assigned to rating grades with a PD lower than 100 %.

Column	Label	Legal reference	Instructions
060	Rating		The rank of the internal rating applied by the institution from lowest risk to highest risk excluding defaults with PD corresponding to 100 %. It takes values from Rating 1, Rating 2 etc. Where the rating is not used to define a portfolio in Annex I, 'Not applicable' is used instead.
070	Type of facility		The type of facility is one of the following: (a) Full risk (100 %); (b) Note issuance facility and revolving underwriting facility (Medium risk); (c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk): This refers to warranties and indemnities (including tender, performance, customs and tax bonds), guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items; (d) Undrawn committed revolving credit facility (Medium- low risk): This refers to revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (e) Undrawn committed term credit facility (Medium-low risk): This refers to term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (f) Undrawn committed other credit facility (Medium-low risk): This refers to lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to the deterioration in a borrower's creditworthiness; (g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) Undrawn uncommitted credit lines (Low risk): This refers to uncommitted lending facilities (advised and unadvised) that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to deterioration in borrower's creditworthiness; (i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk): Commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice;

Column	Label	Legal reference	Instructions
			(j) Drawn credit facility; (k) Not applicable.
080	Collateralisation status	Columns 150 to 210 of template 8.1 of Commission Implementing Regulation (EU) No 680/2014	The collateralisation status is one of the following: (a) Exposures with credit protection; (a.1) Exposures with funded credit protection; (a.2) Exposures with unfunded credit protection; (b) Exposures without credit protection; (c) Not applicable.
090	NACE code		This column corresponds to the NACE codes (Statistical Classification of Economic Activities of the EU) used for 'Non-financial corporations' with a one level detail (e.g. 'F — Construction') and for 'Other financial corporations' with a two level detail (e.g. 'K65 — Insurance, reinsurance and pension funding, except compulsory social security').
100	Sector of counterparty		Each counterparty is assigned to one of the following FINREP-based economic sector classes: (a) General Governments; (b) Credit institutions; (c) Other financial corporations; (d) Non-financial corporations; (e) Not applicable.
110	Size of counterparty		The total annual sales for the consolidated group of which the counterparty is a part. Each counterparty is assigned to one of the following categories: (a) > EUR 200 million; (b) Not applicable.

Column	Label	Legal reference	Instructions
			The total annual sales are calculated in accordance with Article 4 of the Annex to Commission Recommendation 2003/361/EC [1].
120	Collateral type	Columns 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The collateral type is one of the following: (a) Eligible financial collateral; (b) Other eligible collateral: Receivables; (c) Other eligible collateral: Residential real estate; (d) Other eligible collateral: Commercial real estate; (e) Other eligible collateral: Physical collateral; (f) Other funded credit protection; (g) Credit derivatives; (h) Guarantees; (i) Unfunded credit protection; (j) Not applicable.
130	Type of exposure	Rows 020 and 030 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The type of exposure is one of the following: (a) On-balance sheet items subject to credit risk; (b) Off-balance sheet items subject to credit risk; (c) Not applicable.
140	Size of exposure	Column 110 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The size of the exposure expressed in terms of exposure value (i.e. EAD). Each exposure is assigned to one of the following categories: (a) <= EUR 0,5 million; (b) > EUR 0,5 million <= EUR 1 million; (c) > EUR 1 million <= EUR 1,5 million;

Column	Label	Legal reference	Instructions
			(d) > EUR 1,5 million <= EUR 5 million; (e) > EUR 5 million <= EUR 10 million; (f) > EUR 10 million <= EUR 50 million; (g) > EUR 50 million; (h) Not applicable.

([1]) Commission Recommendation of 6 May 2003 concerning the definition of micro, small and medium-sized enterprises (OJ L 124, 20.5.2003, p. 36).

C 103 — Definition of High Default Portfolios

Column		Legal reference	Instructions
010	Portfolio ID		The unique ID assigned by the EBA to each portfolio.
020	Portfolio name		Each portfolio is assigned one of the following names by the EBA: 1.1. CORP Defaulted 1.2. CORP Non-Defaulted 1.2.1. CORP Non-defaulted Secured 1.2.1.1. CORP Non-defaulted Secured Construction 1.2.1.2. CORP Non-defaulted Secured Other 1.2.2. CORP Non-defaulted Unsecured 1.2.2.1. CORP Non-defaulted Unsecured Construction 1.2.2.2. CORP Non-defaulted Unsecured Other 2.1. SMEC Defaulted

Column		Legal reference	Instructions
			2.2. SMEC Non-Defaulted 2.2.1. SMEC Non-defaulted Secured 2.2.1.1. SMEC Non-defaulted Secured Construction 2.2.1.2. SMEC Non-defaulted Secured Other 2.2.2. SMEC Non-defaulted Unsecured 2.2.2.1. SMEC Non-defaulted Unsecured Construction 2.2.2.2. SMEC Non-defaulted Unsecured Other 3.1. SMER Defaulted 3.2. SMER Non-Defaulted 3.2.1. SMER Non-defaulted Secured 3.2.1.1. SMER Non-defaulted Secured Construction 3.2.1.2. SMER Non-defaulted Secured Other 3.2.2. SMER Non-defaulted Unsecured 3.2.2.1. SMER Non-defaulted Unsecured Construction 3.2.2.2. SMER Non-defaulted Unsecured Other 4.1. Mortgages Defaulted 4.2. Mortgages Non-defaulted 4.2.1.1. Mortgages Non-defaulted funded CRM 4.2.1.2. Mortgages Non-defaulted Unfunded CRM 4.2.2.1. Mortgages Non-defaulted ILTV <= 25 % 4.2.2.2. Mortgages Non-defaulted ILTV > 100 %, <= 125 % 4.2.2.3. Mortgages Non-defaulted ILTV > 125 % 4.2.2.4. Mortgages Non-defaulted ILTV > 25 %, <= 50 % 4.2.2.5. Mortgages Non-defaulted ILTV > 50 %, <= 75 % 4.2.2.6. Mortgages Non-defaulted ILTV > 75 %, <= 100 %

Column		Legal reference	Instructions
030	Geographical area		The ISO Code of the country of residence or the macro region of residence of the counterparty. For the 'Retail — secured by real estate SME' and 'Retail — secured by real estate non SME' portfolios, it is the location of the collateral. The macro regions are: (a) EU for European Union countries; (b) Non-EU for third countries; (c) Not applicable.
040	Exposure class	Paragraph 78 of Annex II of Commission Implementing Regulation (EU) No 680/2014	Each portfolio is assigned to one or several of the following exposure classes: (a) Corporate — SME; (b) Corporate — Specialised lending; (c) Corporate — Other; (d) Retail — Secured by real estate SME; (e) Retail — Secured by real estate non-SME; (f) Retail — Qualifying revolving; (g) Retail — Other SME; (h) Retail — Other non — SME; (i) Not applicable.
050	Type of risk		The type of risk is one of the following: (a) Counterparty credit risk; (b) Credit risk and free deliveries; (c) Credit risk, Counterparty credit risk and free deliveries.
060	Default status		The default status is one of the following: (a) Defaulted: Those are the exposures assigned to the last rating grade/s with a PD of 100 %; (b) Non-defaulted: Those are the exposures assigned to rating grades with a PD lower than 100 %.

Column		Legal reference	Instructions
070	Rating		The rank of the internal rating grade applied by the institution from lowest risk to highest risk excluding defaults with PD corresponding to 100 %. It takes values from Rating 1 to Rating 30 or Not applicable. Where the rating is not used to define a portfolio in Annex I, 'Not applicable' is used instead.
080	Type of facility		The type of facility is one of the following: (a) Full risk (100 %); (b) Note issuance facility and revolving underwriting facility (Medium risk); (c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk): This refers to warranties and indemnities (including tender, performance, customs and tax bonds), guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items; (d) Undrawn committed revolving credit facility (Medium- low risk): This refers to revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (e) Undrawn committed term credit facility (Medium-low risk): This refers to term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (f) Undrawn committed other credit facility (Medium-low risk): This refers to lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to the deterioration in a borrower's creditworthiness; (g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) Undrawn uncommitted credit lines (Low risk): This refers to uncommitted lending facilities (advised and unadvised) that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to deterioration in borrower's creditworthiness; (i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk): Commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice;

Column		Legal reference	Instructions
			(j) Drawn credit facility; (k) Not applicable.
090	Collateralisation status	Column 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The collateralisation status is one of the following: (a) Exposures with credit protection; (a.1) Exposures with funded credit protection; (a.2) Exposures with unfunded credit protection; (b) Exposures without credit protection; (c) Not applicable.
100	NACE code		This column correspond to the NACE codes (Statistical Classification of Economic Activities of the EU) used for 'Non-financial corporations' with a one level detail (e.g. 'F — Construction') and for 'Other financial corporations' with a two level detail (e.g. 'K65 — Insurance, reinsurance and pension funding, except compulsory social security').
110	Sector of counterparty		Each counterparty is assigned to one of the following FINREP-based economic sector classes: (a) Other financial corporations; (b) Non-financial corporations; (c) Households; (d) Not applicable.
120	Size of counterparty		The total annual sales for the consolidated group of which the counterparty is a part. Each counterparty is assigned to one of the following categories: (a) <= EUR 50 million; (b) > EUR 50 million and <= EUR 200 million; (c) Not applicable. The total annual sales are calculated in accordance with Article 4 of the Annex to Commission Recommendation 2003/361/EC.

Column		Legal reference	Instructions
130	Collateral type		The collateral type is one of the following: (a) Non Real estate funded collateral; (b) Other eligible collateral: Real estate; (c) Real estate collateral and other unfunded CRM; (d) Real estate collateral, other funded CRM and guarantees; (e) Not applicable.
140	Type of exposure	Rows 020 and 030 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	Each exposure is assigned to one of the following types: (a) On-balance sheet items subject to credit risk; (b) Off-balance sheet items subject to credit risk; (c) Not applicable.
150	Size of exposure	Column 110 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The size of the exposure expressed in terms of exposure value (i.e. EAD). Each exposure is assigned to one of the following categories: (a) <= EUR 0,5 million; (b) > EUR 0,5 million <= EUR 1 million; (c) > EUR 1 million <= EUR 1,5 million; (d) > EUR 1,5 million <= EUR 5 million; (e) > EUR 5 million <= EUR 10 million; (f) > EUR 10 million <= EUR 50 million; (g) > EUR 50 million; (h) Not applicable.
160	Indexed loan-to-value range		The indexed loan-to-value ('ILTV') range is the ratio between the current loan amount and the current value of the property.

Column		Legal reference	Instructions
			The indexed loan-to-value range shall be calculated in a prudent manner and at least comply with the following features: (a) Total amount of the loan: the outstanding amount of the mortgage loan plus any undrawn committed amount of the mortgage loan (after applying the corresponding credit conversion factor). The loan amount shall be calculated gross of any specific credit risk adjustments and shall include all other loans (including those provided by other financial institutions that are known to the institution) secured with liens of equal or higher ranking on the same residential property with respect to the lien securing the loan. If there is insufficient information for ascertaining the ranking of the other liens, the institution shall assume that these liens rank pari passu with the lien securing the loan. (b) Value of the property: the value of the property is the independent valuation of the property at some point in time (most likely at origination) and converted to a current value using a property price index. The valuation should be performed in an independent way and by appraisers that meet specific qualification requirements. Qualifying requirements and minimum appraisal standards shall comply with the following conditions: — there is an individual assessment of the property and the property is valued in a prudently conservative manner (e.g. excluding expectations of future price appreciations and taking into account any potential for the current property price to be above a level that is sustainable over the life of the loan, for example due to a property price bubble); — if a market value can be determined, the valuation is not higher than market value; — the valuation is supported by adequate appraisal documentation.Institutions are requested to document their calculations and provide the documents to their competent authority upon request. The ILTV categories are the following: (a) <= 25 %; (b) > 25 % <= 50 %; (c) > 50 % <= 75 %; (d) > 75 % <= 100 %; (e) > 100 % <= 125 %; (f) > 125 %; (g) Not applicable.

C 104 — Definition of hypothetical transactions in Low Default Portfolios

Column	Label	Legal reference	Instructions
010	Transaction ID		The unique ID assigned by the EBA to each transaction.
020	Transaction name		The name assigned by the EBA to each transaction.
030	Type of facility		The type of facility is one of the following: (a) Full risk (100 %); (b) Note issuance facility and revolving underwriting facility (Medium risk); (c) Issued warranties and indemnities, guarantees, irrevocable stand-by letters of credit, documentary credit and other medium risk off-balance sheet items (Medium risk): This refers to warranties and indemnities (including tender, performance, customs and tax bonds), guarantees, irrevocable standby letters of credit not having the character of credit substitutes and other medium risk off-balance sheet items; (d) Undrawn committed revolving credit facility (Medium- low risk): This refers to revolving lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (e) Undrawn committed term credit facility (Medium-low risk): This refers to term lending commitments that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to deterioration in a borrower's creditworthiness; (f) Undrawn committed other credit facility (Medium-low risk): This refers to lending commitments, other than revolving and term, that are undrawn and that may not be cancelled unconditionally at any time without notice or that do not provide for automatic cancellation due to the deterioration in a borrower's creditworthiness; (g) Issued short-term letters of credit and other medium-low risk off-balance sheet items (Medium-low risk); (h) Undrawn uncommitted credit lines (Low risk): This refers to uncommitted lending facilities (advised and unadvised) that are undrawn and that may be cancelled unconditionally at any time without notice or that do provide for automatic cancellation due to deterioration in borrower's creditworthiness;

Column	Label	Legal reference	Instructions
			(i) Undrawn purchase commitments for revolving purchased receivables and other low-risk off-balance sheet items (Low risk): Commitments that are able to be unconditionally cancelled or that effectively provide for automatic cancellation at any time by the institution without prior notice; (j) Drawn credit facility; (k) Not applicable.
040	Facility		The synthetic description of the hypothetical transaction.
050	Geographical area		The ISO Code of the country of residence or the macro region of residence of the counterparty. The macro regions are: (a) EU for European Union countries; (b) Non-EU for third countries; (c) Not applicable.
060	Portfolio name		Each portfolio is assigned one of the following unique names: 1. Sovereign; 2. Institutions; 3. Large corporate; 4. Large corporate sample.
070	Portfolio ID		The unique ID assigned by the EBA to each portfolio.
080	Exposure class	Paragraph 78 of Annex II of Commission Implementing Regulation (EU) No 680/2014	Each portfolio is assigned to one of the following exposure classes: (a) Central banks and central governments; (b) Institutions; (c) Corporate — Other; (d) Not applicable.

Column	Label	Legal reference	Instructions
090	NACE code		This column corresponds to the NACE codes (Statistical Classification of Economic Activities of the EU) used for 'Non-financial corporations' with a one level detail (e.g. 'F — Construction') and for 'Other financial corporations' with a two level detail (e.g. 'K65 — Insurance, reinsurance and pension funding, except compulsory social security').
100	Type of exposure	Rows 020 and 030 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	Each exposure is assigned to one of the following types: (a) On-balance sheet items subject to credit risk; (b) Off-balance sheet items subject to credit risk; (c) Not applicable.
110	Rating		The rank of the internal rating grade applied by the institution from lowest risk to highest risk excluding defaults with PD corresponding to 100 %. It takes values from Rating 1 to Rating 30. Where the rating is not used to define a portfolio in Annex I, 'Not applicable' is used instead.
120	Collateralisation status	Columns 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The collateralisation status is one of the following: (a) Exposures with credit protection; (a.1) Exposures with funded credit protection; (a.2) Exposures with unfunded credit protection; (b) Exposures without credit protection; (c) Not applicable.
130	Collateral type	Columns 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The collateral type is one of the following: (a) Eligible financial collateral; (b) Other eligible collateral: Receivables; (c) Other eligible collateral: Real estate; (d) Other eligible collateral: Physical collateral;

Column	Label	Legal reference	Instructions
			(e) Other funded credit protection; (f) Credit derivatives; (g) Guarantees; (h) Not applicable.
140	Collateral		The description of the collateral of the hypothetical transactions.
150	Collateral value	Columns 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The market value of the collateral.
160	Size of counterparty		The total annual sales for the consolidated group of which the counterparty is a part. Each counterparty is assigned to one of the following categories: (a) > EUR 200 million; (b) Not applicable. The total annual sales are calculated in accordance with Article 4 of the Annex to Commission Recommendation 2003/361/EC.

ANNEX III

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

Template number	Template code	Name of the template /group of templates
101	C 101.00	Details on exposures in Low Default Portfolios by counterparty
102	C 102.00	Details on exposures in Low Default Portfolios
103	C 103.00	Details on exposures in High Default Portfolios
104	C 104.00	Details for hypothetical transactions in Low Default Portfolios
105,01	C 105.01	Definition of internal models
105,02	C 105.02	Mapping of internal models to portfolios
105,03	C 105.03	Mapping of internal models to countries

C 101.00 — Details on exposures in Low Default Portfolios by counterparty

Counterparty Code	Exposure class	Regulatory approach	Rating	Date of most recent rating of counterparty	PD	Default status	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors
010	020	030	040	050	060	070	080	090

CCF	EAD	Collateral value	Hyp LGD senior unsecured without negative pledge	Hyp LGD senior unsecured with negative pledge	LGD	Maturity	RWA
100	110	120	130	140	150	160	170

C 102.00 — Details on exposures in Low Default Portfolios

Portfolio ID	Exposure class	Regulatory approach	Number of obligors	Rating	PD	Default status	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors
010	020	030	040	050	060	070	080	090

CCF	EAD	Collateral value	LGD	Maturity	Expected Loss	Provisions non-performing exposures	RWA	RWA Standardised
100	110	120	130	140	150	160	170	180

C 103.00 — Details on exposures in High Default Portfolio

Portfolio ID	Exposure class	Regulatory approach	Number of obligors	Rating	PD	Default status	Original exposure pre conversion factors	Exposure after CRM substitution effects pre conversion factors	CCF	EAD	Collateral value
010	020	030	040	050	060	070	080	090	100	110	120

LGD	Maturity	Expected Loss amount	Provisions non-performing exposures	RWA	RWA Standardised	Default rate latest year	Default rate past 5 years	Loss rate latest year	Loss rate past 5 years	RWA *	RWA **
130	140	150	160	170	180	190	200	210	220	230	240

C 104.00 — Details for hypothetical transactions in Low Default Portfolios

Transaction ID	Rating	PD	Original exposure pre conversion factors	CCF	Collateral value before haircut	Haircut	Collateral value after haircut
010	020	030	040	050	060	070	080

EAD	EAD unsecured	EAD secured	LGD	LGD unsecured	LGD secured	Maturity	RWA
090	100	110	120	130	140	150	160

C 105.01 — Definition of internal models

Internal model ID	Model name	IRBA Risk parameter	EAD	EAD weighted average default rate for calibration	Case weighted average default rate for calibration	Long-run PD	Cure rate for defaulted assets	Recovery rate of the fore-closed assets for not cured defaults	Recovery period of the foreclosed assets for not cured defaults	Joint decision	Consolidating supervisor
010	020	030	040	050	060	070	080	090	100	110	120

C 105.02 — Mapping of internal models to portfolios

Portfolio ID	Internal model ID
010	020

C 105.03 — Mapping of internal models to countries

Internal model ID	Host supervisor
010	020

ANNEX IV

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

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C 102 — DETAILS ON EXPOSURES IN LOW DEFAULT PORTFOLIOS 1373

C 103 — DETAILS ON EXPOSURES IN HIGH DEFAULT PORTFOLIO 1377

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C 105.03 — MAPPING OF INTERNAL MODELS TO COUNTRIES 1389

PART I: GENERAL INSTRUCTIONS

1. Data shall be submitted only for those counterparties where an actual exposure or valid rating exists.

2. Data shall be submitted only for those exposures and hypothetical transactions where an internal model has been approved.

3. The following shall apply to Part II:

   (a) for the absolute values, the sum of the values shall be reported;

   (b) for the percentage values, the weighted average, using the exposure at default ('EAD') as weight, shall be reported;

   (c) as an exception to point (b), when calculating the conversion factor ('CCF'), the weight used shall be the 'original exposure', i.e. the amount to which a CCF is applied in order to obtain the EAD, after taking into account credit risk mitigation ('CRM') techniques with substitution effects on the exposure (column 090 in templates 101, 102 and 103).

C 101 — Details on exposures in Low Default Portfolios by counterparty

Column	Label	Legal reference	Instructions
010	Counterparty Code	Column 010 of template 101 of Annex I	The counterparty code assigned by the EBA to the counterparty included in the LDP samples portfolios shall be reported. This code is a row identifier and shall be unique for each row in the table.
020	Exposure class	Paragraph 78 of Annex II of Commission Implementing Regulation (EU) No 680/2014	Each portfolio shall be assigned to one of the following exposure classes: (a) Central banks and central governments; (b) Institutions; (c) Corporate — SME; (d) Corporate — Specialised lending; (e) Corporate — Other; (f) Retail — Secured by real estate SME; (g) Retail — Secured by real estate non-SME; (h) Retail — Qualifying revolving; (i) Retail — Other SME; (j) Retail — Other non — SME; (k) Not applicable ([1]).
030	Regulatory approach		The approach used for calculating own funds requirements that shall be reported shall be one of the following: (a) Foundation IRB approach: if exposures under the Foundation IRB approach represent 50 % or more of the IRB exposures to the counterparty; (b) Advanced IRB approach: if exposures under the Advanced IRB approach represent 50 % or more of the IRB exposures to the counterparty;

Column	Label	Legal reference	Instructions
			(c) Specialised lending slotting criteria: if exposures under the slotting criteria represent 50 % or more of the IRB exposures to the counterparty; (d) IRB approach: if none of the conditions in points (a) to (c) is met and the institution applies IRB approaches to the exposures to the counterparty; (e) Not applicable.
040	Rating		The rank of the internal rating grade applied by the institution (from lowest risk to highest risk excluding defaults with PD corresponding to 100 %) shall be reported. It shall follow the numerical order 1, 2, 3 etc.
050	Date of most recent rating of counterparty		The date of the most recent rating of the counterparty shall be reported.
060	PD	Column 010 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The PD assigned to the obligor grade or pool that shall be reported shall be based on the provisions laid down in Article 180 of Regulation (EU) No 575/2013. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For figures corresponding to an aggregation of obligor grades or pools (e.g. total exposures) the exposure-weighted average of the PDs assigned to the obligor grades or pools included in the aggregation shall be provided. The exposure value (column 120) shall be used for the calculation of the exposure-weighted average PD. The PD shall be expressed as a value between 0 and 1. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. All reported risk parameters shall be derived from the risk parameters used in the internal rating system approved by the respective competent authority. It is neither intended nor desirable to have a supervisory master scale. If the reporting institution applies a unique rating system or is able to report according to an internal master scale, this scale shall be used. Otherwise, the different rating systems shall be merged and ordered according to the following criteria: (a) obligor grades of the different rating systems shall be pooled and ordered from the lower PD assigned to each obligor grade to the higher; (b) where the institution uses a large number of grades or pools, it may agree to report with the competent authorities to report a reduced number of grades or pools. The institution shall contact its competent authority in advance if it wants to report a different number of grades in comparison with the internal number of grades.

Column	Label	Legal reference	Instructions
070	Default status		The default status to be reported shall be one of the following: (a) Defaulted: exposures assigned to the rating grade(s) with a PD of 100 %; (b) Non-defaulted: exposures assigned to rating grades with a PD lower than 100 %.
080	Original exposure pre-conversion factors	Column 020 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The original exposure value before taking into account any value adjustments, specific credit risk adjustments, effects due to credit risk mitigation techniques or conversion factors shall be reported.
090	Exposure after CRM substitution effects pre-conversion factors	Column 090 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The amount to which a CCF is applied in order to obtain the EAD shall be reported. This shall be done taking into account credit risk mitigation techniques with substitution effects on the exposure.
100	CCF	Second subparagraph of Article 166(8) of Regulation (EU) No 575/2013	For the exposures where own estimates of CCFs are applied, the weighted average CCFs shall be reported. The weights that shall be used shall be the amounts to which the CCFs are applied in order to obtain the EAD.
110	EAD	Column 110 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure value shall be left blank if the institution has no IRB exposure for a given counterparty.
120	Collateral value	Columns 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The market value of the collateral shall be reported.
130	Hyp LGD senior unsecured without negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimates of LGD that would be applied by the institution to the counterparty for senior unsecured exposures without a negative pledge clause shall be reported. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.

Column	Label	Legal reference	Instructions
140	Hyp LGD senior unsecured with negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimated LGD that would be applied by the institution to the counterparty for senior unsecured exposures with a negative pledge clause shall be reported. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.
150	LGD	Column 230 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted own estimates of LGD or the exposure-weighted regulatory LGD applied by the institution to the exposures to each counterparty shall be reported.
160	Maturity	Column 250 of template8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted maturity for the exposures to each counterparty shall be reported. It shall be expressed in number of days.
170	RWA	Column 260 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the SME supporting factor shall be reported.

([1]) 'Not applicable' shall be used when none of the answers in the list is correct (e.g. for column 020, it will mean that the counterparty is classified in multiple asset classes, without one being clearly predominant).

C 102 — Details on exposures in Low Default Portfolios

4. An institution shall complete the columns below in accordance with the following rules:

(a) if the institution has no IRB exposure for the portfolio, the EAD shall be left blank;

(b) the PD shall be filled in for the entire rating scale;

(c) if the institution has no IRB exposure for a given rating/segment, the EAD shall be 0 and the other columns shall be blank (except the PD for the rating scale).

Column	Label	Legal reference	Instructions
010	Portfolio ID	Column 010 of template 102 of Annex I	The code assigned by the EBA to each portfolio shall be reported. This code is a row identifier and shall be unique for each row in the table.
020	Exposure class	Paragraph 78 of Annex II of Commission Implementing Regulation (EU) No 680/2014	Each portfolio shall be assigned to one of the following exposure classes: (a) Central banks and central governments; (b) Institutions; (c) Corporate — SME; (d) Corporate — Specialised lending; (e) Corporate — Other; (f) Retail — Secured by real estate SME; (g) Retail — Secured by real estate non-SME; (h) Retail — Qualifying revolving; (i) Retail — Other SME; (j) Retail — Other non — SME; (k) Not applicable.
030	Regulatory approach		The approach used for calculating own funds requirements that shall be reported shall be one of the following: (a) Foundation IRB approach: if exposures under the Foundation IRB approach represent 50 % or more of the IRB exposures in the portfolio; (b) Advanced IRB approach: if exposures under the Advanced IRB approach represent 50 % or more of the IRB exposures in the portfolio; (c) Specialised lending slotting criteria: if exposures under the slotting criteria represent 50 % or more of the exposures in the portfolio that are under the IRB approach; (d) IRB approach: if none of the conditions in points (a) to (c) is met and the institution applies IRB approaches to the exposures in the portfolio; (e) Not applicable.

Column	Label	Legal reference	Instructions
040	Number of obligors	Column 300 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The number of obligors shall be reported.
050	Rating		The rank of the internal rating grade applied by the institution (from lowest risk to highest risk excluding defaults with PD corresponding to 100 %) shall be reported. It shall follow the numerical order 1, 2, 3 etc. This information shall only be reported for portfolios defined in Annex I that consist of exposures to a single rating grade, otherwise this cell shall be left blank.
060	PD	Column 010 of table 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The PD assigned to the obligor grade or pool to be reported shall be based on the provisions laid down in Article 180 of Regulation (EU) No 575/2013. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For figures corresponding to an aggregation of obligor grades or pools (e.g. total exposures) the exposure weighted average of the PDs assigned to the obligor grades or pools included in the aggregation shall be provided. The exposure value (column 110) shall be used for the calculation of the expo-sure-weighted average PD. The PD shall be expressed as a value between 0 and 1. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. All reported risk parameters shall be derived from the risk parameters used in the internal rating system approved by the respective competent authority. It is neither intended nor desirable to have a supervisory master scale. If the reporting institution applies a unique rating system or is able to report according to an internal master scale, this scale shall be used. Otherwise, the different rating systems shall be merged and ordered according to the following criteria: (a) obligor grades of the different rating systems shall be pooled and ordered from the lower PD assigned to each obligor grade to the higher; (b) where the institution uses a large number of grades or pools, it may agree with the competent authorities to report a reduced number of grades or pools. The institution shall contact its competent authority in advance if it wants to report a different number of grades in comparison with the internal number of grades.
070	Default status		The default status to be reported shall be one of the following: (a) Defaulted: exposures assigned to the rating grade(s) with a PD of 100 %. (b) Non-defaulted: exposures assigned to rating grades with a PD lower than 100 %.

Column	Label	Legal reference	Instructions
080	Original exposure pre-conversion factors	Column 020 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The original exposure value before taking into account any value adjustments, specific credit risk adjustments, effects due to credit risk mitigation techniques or conversion factors shall be reported.
090	Exposure after CRM substitution effects pre-conversion factors	Column 090 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The amount to which a CCF is applied in order to obtain the EAD shall be reported. This shall be done taking into account credit risk mitigation techniques with substitution effects on the exposure.
100	CCF	Article 166(8) of Regulation (EU) No 575/2013	For the exposures where own estimates of CCFs are applied, the weighted average CCFs shall be reported. The weights that shall be used shall be the amounts to which the CCFs are applied in order to obtain the EAD.
110	EAD	Column 110 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure value shall be reported.
120	Collateral value	Columns 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The market value of the collateral shall be reported.
130	LGD	Column 230 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted own estimates of LGD or the exposure-weighted regulatory LGD applied by the institution to the exposures held and included in each portfolio shall be reported.
140	Maturity	Column 250 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted maturity shall be reported. It shall be expressed in number of days.
150	Expected Loss	Column 280 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The expected loss shall be reported.

Column	Label	Legal reference	Instructions
160	Provisions non-performing exposures	Columns 050 and 060 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The specific credit risk adjustments for non-performing exposures shall be reported.
170	RWA	Column 260 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the SME supporting factor shall be reported.
180	RWA Standardised	Row 900 of template 4 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The RWA amount calculated by applying the standardised approach for credit risk to the exposures shall be reported.

C 103 — Details on exposures in High Default Portfolio

Column	Label	Legal reference	Instructions
010	Portfolio ID	Column 010 of template 103 of Annex I	The code assigned by the EBA to each portfolio shall be reported. This code is a row identifier and shall be unique for each row in the table.
020	Exposure class	Paragraph 78 of Annex II of Commission Implementing Regulation (EU) No 680/2014	Each portfolio shall be assigned to one of the following exposure classes: (a) Corporate — SME; (b) Corporate — Specialised lending; (c) Corporate — Other; (d) Retail — Secured by real estate SME; (e) Retail — Secured by real estate non-SME; (f) Retail — Qualifying revolving;

Column	Label	Legal reference	Instructions
			(g) Retail — Other SME; (h) Retail — Other non — SME; (i) Not applicable.
030	Regulatory approach		The regulatory approach used for calculating own funds requirements that shall be reported shall be one of the following: (a) Foundation IRB approach: if exposures under the Foundation IRB approach represent 50 % or more of the IRB exposures in the portfolio; (b) Advanced IRB approach: if exposures under the Advanced IRB approach represent 50 % or more of the IRB exposures in the portfolio; (c) Specialised lending slotting criteria: if exposures under the slotting criteria represent 50 % or more of the exposures in the portfolio that are under the IRB approach; (d) IRB approach: if none of the conditions in points (a) to (c) and (e) to (j) is met and the institution applies IRB approaches to the exposures in the portfolio; (e) PD/LGD approach: for equity exposures; (f) Simple risk-weight approach: for equity exposures; (g) Internal models approach: for equity exposures; (h) Ratings based method: for securitisation exposures; (i) Supervisory formula method: for securitisation exposures; (j) Internal assessment approach: for securitisation exposures; (k) Not applicable.
040	Number of obligors	Column 300 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The number of obligors shall be reported.
050	Rating		The internal rating grade applied by the institution (from lowest risk to highest risk excluding defaults with PD corresponding to 100 %) shall be reported. It shall follow the numerical order 1, 2, 3 etc. This information shall only be reported for portfolios defined in Annex I that consist of exposures to a single rating grade, otherwise this cell shall be left blank.

Column	Label	Legal reference	Instructions
060	PD	Column 010 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The PD assigned to the obligor grade or pool to be reported shall be based on the provisions laid down in Article 180 of Regulation (EU) No 575/2013. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For figures corresponding to an aggregation of obligor grades or pools (e.g. total exposures), the exposure-weighted average of the PDs assigned to the obligor grades or pools included in the aggregation shall be provided. The exposure value (column 110) shall be used for the calculation of the exposure-weighted average PD. The PD shall be expressed as a value between 0 and 1. For each individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. All reported risk parameters shall be derived from the risk parameters used in the internal rating system approved by the respective competent authority. It is neither intended nor desirable to have a supervisory master scale. If the reporting institution applies a unique rating system or is able to report according to an internal master scale, this scale shall be used. Otherwise, the different rating systems shall be merged and ordered according to the following criteria: (a) Obligor grades of the different rating systems shall be pooled and ordered from the lower PD assigned to each obligor grade to the higher; (b) where the institution uses a large number of grades or pools, a reduced number of grades or pools to be reported may be agreed with the competent authorities. The institution shall contact its competent authority in advance if it wants to report a different number of grades in comparison with the internal number of grades.
070	Default status		The default status shall be one of the following: (a) Defaulted: Those are the exposures assigned to the rating grade(s) with a PD of 100 %; (b) Non-defaulted: Those are the exposures assigned to rating grades with a PD lower than 100 %.
080	Original exposure pre conversion factors	Column 020 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The original exposure value before taking into account any value adjustments, specific credit risk adjustments, effects due to credit risk mitigation techniques or conversion factors shall be reported.
090	Exposure after CRM substitution effects pre conversion factors	Column 090 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The amount to which a conversion factor is applied in order to obtain the EAD shall be reported. This shall be done taking into account credit risk mitigation techniques with substitution effects on the exposure.

Column	Label	Legal reference	Instructions
100	CCF	Article 166(8) of Regulation (EU) No 575/2013	For the exposures where own estimates of CCFs are applied, the weighted average CCFs shall be reported. The weights that shall be used shall be the amounts to which the CCFs are applied in order to obtain the EAD.
110	EAD	Column 110 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure value shall be reported.
120	Collateral value	Column 150 to 210 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The market value of the collateral shall be reported.
130	LGD	Column 230 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted own estimates of LGD or exposure-weighted regulatory LGD applied by the institution to the exposures to each portfolio shall be reported.
140	Maturity	Column 250 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted maturity shall be reported. It shall be expressed in number of days.
150	Expected Loss	Column 280 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The expected loss shall be reported.
160	Provisions non-performing exposures	Columns 050 and 060 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The specific credit risk adjustments for non-performing exposures shall be reported.

Column	Label	Legal reference	Instructions
170	RWA	Column 260 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The risk-weighted exposure amount after applying the SME supporting factor shall be reported.
180	RWA Standardised	Row 900 of template 4 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The RWA amount calculated by applying the standardised approach for credit risk to the exposures shall be reported.
190	Default rate latest year	Columns 010, 030 and 040 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The default rate for the latest year shall be reported. The default rate is defined as the observed new defaults for the last year (column 040 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014) divided by the amount of the non-defaulted assets existing 1 year before the reference date (the difference between column 010 and column 030 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014).
200	Default rate past 5 years	Columns 010, 030 and 040 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted average of the default rates observed in the last 5 years shall be reported. For the definition of default rate see column 190. If the institution is not able to calculate a default rate for the past 5 years it shall develop a proxy using its longest history up to 5 years and provide the documentation detailing the calculation to its competent authority.
210	Loss rate latest year	Columns 040 and 070 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014 and Commission Delegated Regulation (EU) No 183/2014	The loss rate observed in the latest year shall be reported. The loss rate is defined as the sum of credit risk adjustments and write-offs for the exposures that were classified as 'defaulted exposures' in the latest year (column 070 of template 9.2 of Annex I to Commission Implementing Regulation (EU) No 680/2014) divided by the amount of the observed new defaults in the last year (column 040 of template 9.2 of Annex I to Commission Implementing Regulation (EU) No 680/2014).
220	Loss rate past 5 years	Columns 040 and 070 of template 9.2 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted average of the loss rates observed in the last 5 years shall be reported. For the definition of loss rate see column 210. If the institution is not able to calculate a loss rate for the past 5 years it shall develop a proxy using its longest history up to 5 years and provide documentation detailing the calculation to its competent authority.

Column	Label	Legal reference	Instructions
230	RWA*		Institutions shall calculate and report RWA* for the portfolios Corporate, Corporate SME, Retail SME and Retail secured by real estate at a total portfolio and a country level. These portfolios are defined in Annex I, template 103 and are identified with the following portfolio ID: (a) CORP0007; (b) SMEC0008; (c) SMER0008; (d) MORT0010; (e) CORP0007<Risk type code>; (f) SMEC0008<Risk type code>; (g) SMER0008<Risk type code>; (h) MORT0010<Risk type code>; (i) <Country Code>CORP0007; (j) <Country Code>SMEC0008; (k) <Country Code>SMER0008; (l) <Country Code>MORT0010; (m) <Country Code>CORP0007<Risk type code>; (n) <Country Code>SMEC0008<Risk type code>; (o) <Country Code>SMER0008<Risk type code>; (p) <Country Code>MORT0010<Risk type code>. The risk-weighted exposure amount, after applying the SME supporting factor, that would result from the application of PD* instead of the original PD on the rating grade level shall be reported. No compensation between rating grades shall be taken into account. PD* is the smallest PD estimate for which the one-sided binomial test (based on normal approximation of binomial distribution with confidence level of 97,5 %) would be passed. PD* = min PD* so that: $$PD^* + \Phi^{-1}(q) \cdot \sqrt{\frac{PD^* \cdot (1 - PD^*)}{n}} > DR_{1y}$$

Column	Label	Legal reference	Instructions
			With: PD* = the probability of default for the rating grade; Φ^{-1} = the inverse function of the standard normal distribution; q = the confidence level; DR_{1y} = the case-weighted default rate of the latest year for the rating grade; n = the number of non-defaulted debtors at the beginning of the period. An institution using continuous PD shall first determine the PD* for the average PD of each rating class and subsequently apply by rating class the same relative deviation between PD and PD* at counterpart level as for the average PD and PD* at rating grade level. If the prohibition from taking into account compensation between rating grades leads to a situation where, for a given rating grade, PD* is less than PD then for that rating grade the PD shall be used in the calculation of the risk-weighted exposure amount.
240	RWA**		Institutions shall calculate and report RWA** for the portfolios Corporate, Corporate SME, Retail SME and Retail secured by real estate at a total portfolio and a country level. These portfolios are defined in Annex I, template 103 and are identified with the following portfolio ID: (a) CORP0007; (b) SMEC0008; (c) SMER0008; (d) MORT0010; (e) CORP0007<Risk type code>; (f) SMEC0008<Risk type code>; (g) SMER0008<Risk type code>; (h) MORT0010<Risk type code>; (i) <Country Code>CORP0007; (j) <Country Code>SMEC0008; (k) <Country Code>SMER0008;

Column	Label	Legal reference	Instructions
			(l) <Country Code>MORT0010; (m) <Country Code>CORP0007<Risk type code>; (n) <Country Code>SMEC0008<Risk type code>; (o) <Country Code>SMER0008<Risk type code>; (p) <Country Code>MORT0010<Risk type code>. The risk-weighted exposure amount, after applying the SME supporting factor, that would result from the application of PD** instead of the original PD on the rating grade level shall be reported. No compensation between rating grades shall be taken into account. PD** is the smallest PD estimate for which the one-sided binomial test (based on normal approximation of binomial distribution with confidence level of 97,5 %) would be passed. The rating grade shall be the following PD** = min PD** so that: $$PD^{**} + \Phi^{-1}(q) \cdot \sqrt{\frac{PD^{**} \cdot (1 - PD^{**})}{n}} > DR_{5y}$$ With: PD** = the probability of default for the rating grade; Φ^{-1} = the inverse function of the standard normal distribution; q = the confidence level; DR_{5y} = the case-weighted default rate of the 5 latest year for the rating grade; n = the number of non-defaulted debtors at the beginning of the period. An institution using continuous PD shall determine first the PD** for the average PD of each rating class and subsequently apply by rating class the same relative deviation between PD and PD** at counterpart level as for the average PD and PD** at rating grade level. If the prohibition from taking into account compensation between rating grades leads to a situation where, at rating grade level, PD** is less than PD then for that rating grade the PD shall be used in the calculation of the risk-weighted exposure amount.

C 104 — Details for hypothetical transactions in Low Default Portfolios

Column	Label	Legal reference	Instructions
010	Transaction ID	Column 010 of template 101 of Annex I	The code assigned by the EBA to the hypothetical transaction included in the LDP samples shall be reported. This code is a row identifier and shall be unique for each row in the table.
020	Rating		The rank of the internal rating grade of each institution (from lowest risk to highest risk excluding defaults with PD corresponding to 100 %). It shall follow the numerical order 1, 2, 3 etc.
030	PD		The PD corresponding to the internal rating grade assigned by the institution to the hypothetical transaction shall be reported. The PD shall be expressed as a value between 0 and 1.
040	Original exposure pre conversion factors	Column 020 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The amount to which a CCF is applied in order to obtain the EAD of the hypothetical transaction shall be reported.
050	CCF	Article 166(8) of Regulation (EU) No 575/2013	The CCF applied by the institutions to the hypothetical transaction shall be reported.
060	Collateral value before haircut		The market value of the collateral before the application of the haircut shall be reported.
070	Haircut		The conservative adjustment applied by the institution to the market value of the collateral shall be reported.
080	Collateral value after haircut		The market value of the collateral (see column 060) after the application of the haircut (see column 070) shall be reported.
090	EAD	Column 110 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure value of the hypothetical transaction shall be reported.

Column	Label	Legal reference	Instructions
100	EAD unsecured		The exposure value of an unsecured hypothetical transaction shall be reported. If the hypothetical transaction is only partly secured and if the institution splits, in accordance with a regular practice, such exposures into fully secured and unsecured parts, the exposure value of the unsecured part shall be reported.
110	EAD secured		The exposure value of a fully secured hypothetical transaction shall be reported. If the hypothetical transaction is only partly secured and if the institution splits, in accordance with a regular practice, such exposures into fully secured and unsecured parts, the exposure value of the fully secured part(s) shall be reported.
120	LGD	Column 230 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The exposure-weighted own estimates of LGD or the exposure-weighted regulatory LGD applied by the institutions to the hypothetical transaction shall be reported.
130	LGD unsecured		The own estimate of LGD applied by the institution to an unsecured hypothetical transactions shall be reported. If the hypothetical transaction is only partly secured and if the institution splits, in accordance with a regular practice, such exposures into fully secured and unsecured parts, the own estimate of LGD that would be applied by the institution to the unsecured part shall be reported.
140	LGD secured		The own estimate of LGD applied by the institution to a fully secured hypothetical transaction. If the hypothetical transaction is only partly secured and if the institution splits, in accordance with regular practice, such exposures into fully secured and unsecured parts, the own estimate of LGD that would be applied by the institution to the fully secured part(s) shall be reported.
150	Maturity	Column 250 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The maturity applied by the institution to the hypothetical transaction shall be reported. It shall be expressed in number of days.
160	RWA	Column 260 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The risk-weighted amount calculated by the institution for the hypothetical transaction shall be reported.

C 105.01 — Definition of internal models

Column	Label	Legal reference	Instructions
010	Internal model ID		The internal model ID assigned by the reporting institution shall be reported. This internal model ID is a row identifier that shall be unique for each row in the table.
020	Model name		The model name assigned by the reporting institution shall be reported.
030	IRBA Risk parameter		The IRBA risk parameter shall be one of the following: (a) PD; (b) LGD; (c) CCF.
040	EAD	Column 110 of template 8.1 of Annex I of Commission Implementing Regulation (EU) No 680/2014	The aggregate exposure value of the transactions included in each portfolio (see column 060) treated with the specific model shall be reported.
050	EAD weighted average default rate for calibration		The EAD-weighted average of the annual default rates used in the calibration of the PD models shall be reported.
060	Case weighted average default rate for calibration		The case-weighted average of the annual default rates used in the calibration of the PD models shall be reported.
070	Long-run PD		The central tendency used by the institution in the calibration of the models that incorporates any prudent adjustment to the case-weighted average of the annual default rates used in the calibration of the PD models shall be reported.
080	Cure rate defaulted asset		The cure rate defaulted asset is the percentage of defaulted assets outstanding that returns in 'non-defaulted' status over a 12 months period. An institution that does not calculate cure rates for a given model shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority.

Column	Label	Legal reference	Instructions
090	Recovery rate of the foreclosed assets for not cured defaults		The case-weighted average recovery rate of the foreclosed assets for not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. An institution that does not have a specific recovery rate of the foreclosed assets for no cured defaults shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority.
100	Recovery period of the foreclosed assets for not cured defaults		The case-weighted average length of the recovery period (from the start of the default status to the completion date of the recovery procedures) for the non-cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. It shall be expressed in number of days. An institution that does not have a specific recovery period length of the foreclosed assets for no cured defaults shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority.
110	Joint decision	Article 20(2)(a) of Regulation (EU) No 575/2013	The institution shall report whether or not a joint decision on prudential requirements does exist between the consolidating and the other (host) competent authority regarding the permission to use the IRB approach for the calculation of the prudential requirements for the exposures held by the subsidiaries of the institutions in the reported benchmarking portfolios.
120	Consolidating supervisor	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the country of origin of the competent authority responsible for the consolidated supervision of the institution using an IRB approach shall be reported.

C 105.02 — Mapping of internal models to portfolios

Column	Label	Legal reference	Instructions
010	Portfolio ID	Column 010 of templates 102 and 103	The code assigned by the EBA to the portfolio for which the institution reports the results of the calculation shall be reported.
020	Internal model ID	Column 010 of template 105.01	The internal model ID assigned by the reporting institution shall be reported.

C 105.03 — Mapping of internal models to countries

Column	Label	Legal reference	Instructions
010	Internal model ID	Column 010 of template 105.01	The internal model ID assigned by the reporting institution shall be reported. Where one internal model ID is associated with several countries, separate rows shall be reported for each combination of 'Internal model ID' and 'Host supervisor'. Columns 010 and 020 are a composite row identifier and together must be unique for each row in the table.
020	Host supervisor	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the country of origin of the competent authority responsible for the supervision of the subsidiary on an individual basis for each institution where the IRB exposures reported for each benchmarking portfolio are booked shall be reported (irrespective of the existence of any permission granted by the host supervisor to apply an IRB approach).

ANNEX V

MARKET BENCHMARKING PORTFOLIOS

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COMMON INSTRUCTIONS

An institution shall apply the following:

a) Unless explicitly specified otherwise in the portfolio description, all positions shall be booked 15 October 2015. Once positions have been booked, each portfolio shall age for the duration of the benchmarking exercise. Furthermore, calculations shall be done under the assumption that the institution does not take any action to manage the portfolio in any way during the entire period of the benchmarking exercise. Unless explicitly stated otherwise in the specifications for a particular portfolio, strike prices for option positions shall be determined relative to prices for the underlying as observed at market close on 15 October 2015.

b) For the purpose of the pre-benchmarking exercise validation, the valuation of each portfolio shall be submitted to the institution's competent authority by 30 June 2016. The exact timing of the valuation shall be 26 October 2015, 5.30 pm CET.

c) The risks of the positions shall be calculated without taking into account the funding costs associated with the portfolios

d) To the extent possible, counterparty credit risk shall be excluded when valuing the risks of the portfolios.

e) The 10-day 99 % VaR shall be calculated on a daily basis. Stressed Value-at-Risk ('sVaR') and the Incremental Risk Charge ('IRC') may be calculated on a weekly basis. sVaR and IRC shall be based on end–of-day prices for each Friday in the time window of the benchmarking exercise.

f) For each portfolio, results shall be reported in the base currency of the portfolio as provided in the sections below.

g) For transactions that include long positions in Credit Default Swaps ('CDS'), assume an immediate up-front fee is paid to enter the position as per the market conventions.

h) It shall be assumed that the maturity date for all CDS in the benchmarking exercise follows conventional quarterly termination dates, often referred to as 'IMM dates'.

i) Additional specifications needed in order to carry out pricing calculations required for CDS positions shall be done in a way that is consistent with commonly used market standards.

j) The maturity date (for example, some options expire on the third Saturday of the month) that ensures that the transaction is closest to the term-to-maturity specified shall be used. For material details of the product specification that are not explicitly stated in this document, the assumptions that have been used (day count convention, etc.) shall be provided along with the results.

k) The abbreviations ATM, OTM and ITM refer to a derivative's moneyness (i.e. the relative position of the price of an underlying with respect to the strike price of that derivative). ATM stands for 'at the money', OTM stands for 'out of the money', and ITM stands for 'in the money'.

l) All options shall be treated as if they are traded over-the-counter ('OTC') unless explicitly specified otherwise in the portfolio.

m) The standard timing conventions for OTC options shall be followed (i.e. expiry dates are the business day following a non-trading day). For example, a 3-month OTC option booked on 15 October 2015 expires on 15 January 2016. If options expire on a non-trading day, adjust the expiration date per business day, in accordance with common market practices.

n) All OTC options shall be treated as:

— American for single name equities and commodities; and

— European for equity indices, foreign exchange and swaptions.

o) For all options the premium from the initial market value calculations shall be excluded (i.e. options shall be considered as 'naked').

p) For the positions denominated in Euro but composed by one or more instruments denominated in a different currency, the Initial Market Valuation ('IMV'), VaR, sVaR and IRC shall be converted in Euro using the appropriate foreign exchange ('FX') spot rate at the end of the booking date (15 October 2015).

q) When booking all positions, appropriate market convention shall be followed unless otherwise specified in the instructions applicable to the portfolio.

r) When an instrument is subject to a corporate action (a call from the issuer, a default etc.) it shall be excluded from the portfolio along with any related CDS or option.

s) The Euro Interbank Offered Rate ('Euribor') is the rate calculated by the European Money Markets Institute at different maturities for Euro interbank term deposits.

t) The London Interbank Offered Rate ('Libor') is the rate calculated by the Intercontinental Exchange at different maturities for interbank term deposits in different currencies.

Section 1: Non-Correlation Trading Portfolios

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
	Equity Portfolios		
1.1 Equity	**Equity index futures** ***Long delta*** — Long 30 contracts ATM*, last trading date 18 March 2016, delivery date 21 March 2016, FTSE 100 index futures (1 contract = 10 underlyings) * *The futures price is based on the index level at NYSE Liffe London market close on 15 October2015.*	GBP	VaR and sVaR
1.2 Equity	**Bullish leveraged trade** ***Long gamma and long vega*** — Long 100 contracts OTC Google (GOOG) OTM* 3-month call options (1 contract = 100 shares underlying) * *The strike price is out-of-the-money by 10 % relative to the stock price at market close on 15 October 2015.*	USD	VaR and sVaR
1.3 Equity	**Volatility trade #1** ***Short short-term vega & long long-term vega*** — Short straddle 3-month ATM* S&P 500 Index OTC options (30 contracts; 1 contract = 100 underlyings) — Long straddle 2-year ATM* S&P 500 Index OTC options (30 contracts; 1 contract = 100 underlyings) — Effective date: 15 October 2015. * *The strike price is based on the index level at NYSE at 4:30 pm New York time on 15 October 2015.*	USD	VaR and sVaR
1.4 Equity	**Volatility trade #2 (smile effect)** ***Long/short puts on FTSE 100*** — Long 40 contracts of put options on FTSE 100 index (with a strike price that is 10 % OTM* based on the end-of-day index value), last trading date 18 March 2016, delivery date 21 March 2016 (1 contract = 10 underlyings) — Short 40 contracts of put options on FTSE 100 index (with a strike price that is 10 % ITM* based on the end-of-day index value), last trading date 18 March 2016, delivery date 21 March 2016 (1 contract = 10 underlyings) * *The strike price is based on the index level at NYSE Liffe London market close on 15 October2015.*	GBP	VaR and sVaR

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
1.5 Equity	**Equity variance swaps on Eurostoxx 50 (SX5E)** — Long ATM* variance swap on Eurostoxx 50 with a maturity of 2 years, Vega notional amount of EUR 50,000. The payoff is based on the following realized variance formula: $$\frac{252}{n-2}\sum_{i-1}^{n-1}\left[\ln\left(\frac{S_{i+1}}{S_i}\right)\right]^2$$ where n is the number of working days until maturity, and S_i and S_{i+1} are the price of the underlying at date i and i + 1 respectively. * *The strike value of the variance swap shall be defined on the trade date 15 October 2015 to cancel the value of the swap.* *(The strike value determined by the institution on the pre-benchmarking exercise validation data template shall be provided together with the initial market value of the trade.)*	EUR	VaR and sVaR
1.6 Equity	**Barrier option** — Long 40 contracts of 3-month ATM* S&P 500 down-and-in put options with a barrier level that is 10 % OTM* and continuous monitoring frequency (1 contract = 100 underlyings) * *The strike price is based on the index level at NYSE market close on 15 October 2015.*	USD	VaR and sVaR
1.7 Equity	**Quanto index call** — 3-year USD Quanto call on Eurostoxx 50 See details in Section 2.1 of this Annex.	USD	VaR and sVaR
	Interest Rate		
1.8 IR	**Curve flattener trade** ***Long long-term and short short-term treasuries*** — Long EUR 5 million 10-year German Treasury bond (ISIN: DE0001102366, expiry 15 August 2024) — Short EUR 20 million 2-year German Treasury note (ISIN:DE0001135341, expiry 4 January 2018)	EUR	VaR, sVaR and IRC
1.9 IR	**Ten-year fixed for variable interest rate swap** ***Bloomberg code eusw10v3 curncy*** — Receive fixed rate and pay floating rate — Fixed leg: receive annually — Floating leg: 3-month Euribor rate, pay quarterly	EUR	VaR and sVaR

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
	— Notional: EUR 5 million — Roll convention and calendar: standard — Effective date: 15 October 2015 (i.e. rates to be used are those at the market close on 15 October 2015) — Maturity date: 15 October 2025		
1.10 IR	**Two-year swaption on ten-year interest rate swap** ***Bloomberg code eusv0210 curncy*** — Seller* of an OTC receiver swaption with maturity of two years on the interest rate swap described in row 1.9 but with a modified effective date of 16 October 2017 and a modified maturity date of 15 ctober 2027. — Effective date of swaption: 15 October 2015 — Expiry date of swaption: 16 October 2017 — Premium paid at expiry — Cash settled * *The strike price is based on the IRS rate as per row 1.9 (i.e. the strike price is the fixed rate as per row 1.9)* * *The institution is the seller of the option on the swap. The counterparty of the institution buys the right to enter a swap with the institution; if the counterparty exercises its right, it will receive the fixed rate while the institution will receive the floating rate.*	EUR	VaR and sVaR
1.11 IR	**Libor range accrual** Structured coupon indexed on the number of days in the interest rate period when the Libor fixes in a predetermined range. See details in Section 2.2 of this Annex.	USD	VaR and sVaR
1.12 IR	**Inflation zero coupon swap** CPTFEMU index 10Y maturity par zero coupon swap See details in Section 2.3 of this Annex.	EUR	VaR and sVaR
	FX		
1.13 FX	**Covered FX call** ***Short EUR/USD and short put EUR call USD option*** — Short 3-month EUR/USD forward contracts (i.e. long USD short EUR), cash-settled, with USD 20 million notional purchased at the EUR/USD ECB reference rate as of end of day 15 October 2015	EUR	VaR and sVaR

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
	— Short 3-month put EUR call USD option notional USD 40 million (i.e. short USD against EUR), cash-settled, with strike price corresponding to the three-month forward exchange rate as of end of day 15 October 2015 — Effective date: 15 October 2015 — Expiry date: 15 January 2016		
1.14 FX	**Mark-to-market cross-currency basis swap** ***2 Year 3-month USD Libor vs 3-month Euribor swap*** See details in Section 2.8 of this Annex.	EUR	VaR and sVaR
1.15 FX	**Knock-out option** Vanilla option that ceases to exist if the spot price of the underlying breaches a predetermined barrier before maturity, cash-settled. See details in Section 2.4 of this Annex.	EUR	VaR and sVaR
1.16 FX	**Double no touch option** Digital option that pays a predetermined amount if the spot does not touch any of the barriers during the life of the option, cash-settled. See details in Section 2.5 of this Annex.	EUR	VaR and sVaR
	Commodity		
1.17 Commodity	**Curve play from contango to backwardation** ***Long short-term and Short long-term contracts*** — Long 3 500 000 3-month ATM OTC London Gold Forwards contracts (1 contract = 0,001 troy ounces, notional: 3 500 troy ounces) — Short 4 300 000 1-year ATM OTC London Gold Forwards contracts (notional: 4 300 troy ounces)	USD	VaR and sVaR
1.18 Commodity	**Short oil put options** — Short 30 contracts of 3-month OTC WTI Crude Oil puts with strike = 6-month end-of-day forward price on 15 October 2015 (1 contract = 1 000 barrels, total notional 30 000 barrels)	USD	VaR and sVaR

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td colspan="4">Credit Spread</td></tr>
<tr><td>1.19
Credit Spread</td><td>Sovereign CDS portfolio
Short protection via CDS on five countries
— Short EUR 2 million per single-name 5 year CDS (total 10 million notional) on the following countries:
— Effective date: 15 October 2015
— Restructuring clause: FULL
<table><tr><th>Country</th><th>RED Code</th><th>currency</th></tr><tr><td>Italy</td><td>4AB951</td><td>USD</td></tr><tr><td>UK</td><td>9A17DE</td><td>USD</td></tr><tr><td>Germany</td><td>3AB549</td><td>USD</td></tr><tr><td>France</td><td>3I68EE</td><td>USD</td></tr><tr><td>US</td><td>9A3AAA</td><td>EUR</td></tr></table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>1.20
Credit Spread</td><td>Sovereign bond/CDS portfolio
Sovereign bond basis portfolio on five countries
— Long EUR 2 million per single-name 5 year CDS (total 10 million notional) on the following countries: Italy, UK, Germany, France, US as in portfolio in row 1.19
— Long EUR 2 million per single-name 5 year bonds (total 10 million notional) on the following countries: Italy, UK, Germany, France, US (as identified in the following table)
— Effective date: 15 October 2015
— To convert the notional of the non-euro bonds use the FX spot as at end of day 15 October 2015
<table><tr><th>Identifier</th><th>Description</th></tr><tr><td>IT0004594930</td><td>BT 1 September 2020</td></tr><tr><td>DE0001135408</td><td>BUND 4 July 2020</td></tr><tr><td>GB00BN65R198</td><td>GILT 22 July 2020</td></tr><tr><td>FR0010050559</td><td>OAT 25 July 2020</td></tr><tr><td>US912828VP28</td><td>TBOND 31 July 2020</td></tr></table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
</table>

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td>1.21

Credit Spread</td><td>Sector concentration portfolio

Short protection via CDS on 10 financials

— Equivalent of short 1 million notional per single-name 5 year CDS (total EUR 10 million notional) on the following 10 companies

— Effective date: 15 October 2015

<table>
<tr><th>Name</th><th>RED Code</th><th>Currency</th><th>Doc clause</th></tr>
<tr><td>Met Life</td><td>5EA6BX</td><td>USD</td><td>MR</td></tr>
<tr><td>Allianz</td><td>DD359M</td><td>EUR</td><td>MM</td></tr>
<tr><td>Prudental</td><td>7B8752</td><td>USD</td><td>MR</td></tr>
<tr><td>AXA</td><td>FF667M</td><td>EUR</td><td>MM</td></tr>
<tr><td>ING BANK</td><td>48DGFE</td><td>EUR</td><td>MM</td></tr>
<tr><td>Aegon</td><td>007GB6</td><td>EUR</td><td>MM</td></tr>
<tr><td>Aviva</td><td>GG6EBT</td><td>EUR</td><td>MM</td></tr>
<tr><td>Swiss Re</td><td>HOB65N</td><td>EUR</td><td>MM</td></tr>
<tr><td>Principal Financial Group</td><td>7B676W</td><td>USD</td><td>MR</td></tr>
<tr><td>Suncorp Group</td><td>8ED955</td><td>USD</td><td>MR</td></tr>
</table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>1.22

Credit Spread</td><td>Diversified index portfolio

Short protection via CDS index

— Short EUR 10 million notional iTraxx 5-year Europe SF index Series 24, Version 1 — maturity 20 December 2020 (RED Pair Code: 2I667DAX2)

— Effective date: 15 October 2015</td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>1.23

Credit Spread</td><td>Diversified index portfolio (higher concentration)

Short protection via CDS index

— Short EUR 5 million notional* iTraxx 5-year Europe index Series 24, Version 1 — Maturity 20 December 2020 (RED Pair Code: 2I667DAX)</td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
</table>

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td></td><td>
— Short EUR 5 million notional (equally weighted) on the following five financials belonging to the iTraxx 5-year Europe SF index Series 24, Version 1 — Maturity 20 December 2020 (RED Pair Code: 2I667DAX):
<table>
<tr><th>CDS name</th><th>RED Code</th><th>Currency</th><th>Doc clause</th></tr>
<tr><td>ING BK CDS EUR SR 5Y</td><td>48DGFEAH6</td><td>EUR</td><td>MM</td></tr>
<tr><td>CMZB CDS EUR SR 5Y</td><td>2C27EGAG9</td><td>EUR</td><td>MM</td></tr>
<tr><td>AXA SA CDS EUR SR 5Y</td><td>FF667MAD8</td><td>EUR</td><td>MM</td></tr>
<tr><td>AEGON CDS EUR SR 5Y</td><td>007GB6AD4</td><td>EUR</td><td>MM</td></tr>
<tr><td>SANTAN CDS EUR SR 5Y</td><td>EFAGG9AF6</td><td>EUR</td><td>MM</td></tr>
</table>
— Effective date: 15 October 2015
* Each single name CDS should have a notional of EUR 1 million.
</td><td></td><td></td></tr>
<tr><td>1.24
Credit Spread</td><td>
Diversified corporate portfolio
Short protection via CDS on 10 A- to AA- corporate
— Short equivalent of EUR 2 million notional per single-name 5 year CDS (total EUR 20 million notional) on the following 10 companies (for USD CDS use the exchange rate at 15 October 2015):
<table>
<tr><th>Name</th><th>RED Code</th><th>Currency</th><th>Doc clause</th></tr>
<tr><td>P&G</td><td>7B6989</td><td>USD</td><td>MR</td></tr>
<tr><td>Home Depot</td><td>47A77D</td><td>USD</td><td>MR</td></tr>
<tr><td>Siemens</td><td>8A87AG</td><td>EUR</td><td>MM</td></tr>
<tr><td>Royal Dutch Shell</td><td>GNDF9A</td><td>EUR</td><td>MM</td></tr>
<tr><td>IBM</td><td>49EB20</td><td>USD</td><td>MR</td></tr>
<tr><td>Met Life</td><td>5EA6BX</td><td>USD</td><td>MR</td></tr>
<tr><td>Southern Co</td><td>8C67DF</td><td>USD</td><td>MR</td></tr>
<tr><td>Vodafone</td><td>9BADC3</td><td>EUR</td><td>MM</td></tr>
<tr><td>BHP</td><td>08GE66</td><td>USD</td><td>MR</td></tr>
<tr><td>Roche</td><td>7E82AF</td><td>EUR</td><td>MM</td></tr>
</table>
</td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
</table>

<table>
<tr><th>Portfolio number
Risk factor</th><th>Portfolios</th><th>Currency</th><th>Risk Metrics requested</th></tr>
<tr><td>1.25

Credit Spread</td><td>Index basis

— Short EUR 5 million notional iTraxx 5-year Europe SF index Series 24, Version 1 — Maturity 20 December 2020 (RED Pair Code: 2I667DAX)

— Effective date: 15 October 2015

— Long EUR 5 million notional on all constituents of iTraxx 5-year Europe SF index Series 24, Version 1 — maturity 20 December 2020 (RED Pair Code: 2I667DAX) (i.e. the aggregate notional is EUR 5 million and all names are equally weighted)

— Effective date: 15 October 2015</td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>1.26

Credit Spread</td><td>CDS bond basis

— Long bonds EUR 2 million per single-name 5 year bonds on 4 Financials (2 EU, 2 North America).

<table><tr><th>ISIN</th><th>Security name</th></tr><tr><td>XS1110874820</td><td>MET LIFE GLOB FUNDING I
17 September 2021</td></tr><tr><td>US74432QBP90</td><td>PRUDENTIAL FINANCIAL INC
15 November 2020</td></tr><tr><td>XS0122028904</td><td>AXA SA
15 December 2020</td></tr><tr><td>DE000A1HBYR3</td><td>ING BANK NV
11 May 2020</td></tr></table>
— Long protection via CDS on the same names (EUR 2 million per single-name 5 year).

<table><tr><th>Name</th><th>RED Code</th><th>Currency</th><th>Doc clause</th></tr><tr><td>Met Life</td><td>5EA6BX</td><td>USD</td><td>MR</td></tr><tr><td>Prudential</td><td>7B8752</td><td>USD</td><td>MR</td></tr><tr><td>AXA</td><td>FF667M</td><td>EUR</td><td>MM</td></tr><tr><td>ING</td><td>49BEBA</td><td>EUR</td><td>MM</td></tr></table></td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
<tr><td>1.27

Credit Spread</td><td>Short index put on ITraxx Europe Crossover series 24

See details in Section 2.6 of this Annex.</td><td>EUR</td><td>VaR, sVaR and IRC</td></tr>
</table>

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
1.28 Credit Spread	**Quanto CDS on Spain with delta hedge** See details in Section 2.7 of this Annex.	EUR	VaR, sVaR and IRC
	All-in portfolios		
1.29	**All-in portfolio (1)** A portfolio made of the portfolios in rows 1.1, 1.2, 1.4, 1.8, 1.9, 1.13, 1.17, 1.18, 1.19, 1.20, 1.21, 1.24, and 1.26	EUR	VaR, sVaR and IRC
1.30	**All-in portfolio (2)** A portfolio made of the portfolios in rows 1.1 to 1.28	EUR	VaR, sVaR and IRC
1.31	**All-in portfolio (3)** A portfolio made of the equity portfolios in rows 1.1 to 1.7	EUR	VaR and sVaR
1.32	**All-in portfolio (4)** A portfolio made of the interest rate portfolios in rows 1.8 to 1.12	EUR	VaR and sVaR
1.33	**All-in portfolio (5)** A portfolio made of the FX portfolios in rows 1.13 to 1.16	EUR	VaR and sVaR
1.34	**All-in portfolio (6)** A portfolio made of the commodity portfolios in rows 1.17 and 1.18	EUR	VaR and sVaR
1.35	**All-in portfolio (7)** A portfolio made of the redit spread portfolios in rows 1.19 to 1.28	EUR	VaR, sVaR and IRC

Section 2: Details for portfolios

2.1. **Details for portfolio 1.7: 3-year USD quanto call on EUROSTOXX 50**

Party A: Counterparty

Party B: Participating institution

Equity Notional Amount (ENA): USD 5 000 000

Trade date:	15 October 2015
Strike date:	15 October 2015
Effective date:	15 October 2015
Valuation date:	16 October 2018
Termination date:	16 October 2018
Underlying index:	EURO STOXX 50 (Bloomberg: SX5E Index)
Floating rate payer:	Counterparty
Notional amount:	USD 5 000 000
Floating rate:	3-month USD Libor
Spread:	+ 300 bps
Floating rate day count fraction:	Actual/360
n/floating amount payment dates:	1/15 January 2016 2/15 April 2016 3/15 July 2016 4/17 October 2016 5/16 January 2017 6/17 April 2017 7/17 July 2017 8/16 October 2017 9/15 January 2018 10/16 April 2018 11/16 July 2018 12/16 October 2018
Equity amount payer:	Party B
Equity amount:	On the termination date, Party B will pay Party A the following cash settlement amount: $$ENA \cdot \max\left\{0\,\%;\ \frac{Index_{final} - Index_{initial}}{Index_{initial}}\right\}$$ Where $Index_{initial}$ is the official closing level of the underlying index on the strike date $Index_{final}$ is the official closing level of the underlying index on the valuation date
Settlement terms:	
Settlement currency:	USD Quanto
Business days:	New York

2.2. **Details for portfolio 1.11: USD 3M Libor range accrual**

Party A:	Participating institution
Party B:	Counterparty
Notional amount:	USD 10 000 000,0
Trade date:	15 October 2015
Effective date:	15 October 2015
Termination date:	15 October 2025
Party A pays:	4 % * n/N
n:	Number of days when the range accrual index fixes between the lower barrier and the upper barrier (inclusive) during the relevant interest period
N:	Number of days in the relevant interest period
Range accrual index:	3-month USD Libor
Lower barrier:	2,50 %
Upper barrier:	4,00 %
Day count fraction:	Actual/360
Payment dates:	Quarterly
Business day convention:	Modified Following
Business days for fixing:	London and New York
Business days for payment:	London and New York
Party B pays:	USD 3M Libor
Day count fraction:	Actual/360
Payment dates:	Quarterly
Business day convention:	Modified Following
Business days for fixing:	London and New York
Business days for payment:	London and New York
Interest period:	From the previous payment date (inclusive) to the next payment date (exclusive)

2.3. **Details for portfolio 1.12: CPTFEMU index 10Y maturity par zero coupon swap**

Contract date:	15 October 2015
Payer of fixed:	Participating institution
Payer of HICP XT Float:	Counterparty
Notional amount:	EUR 10 000 000,00
Start date:	15 October 2015
Maturity date:	15 October 2025

Fixed rate details

Fixed rate	2,000 per cent
Payment day convention	Modified Following
Payment days	Target
Fixed payment dates	15 October 2025

HICP XT Float rate details

Float rate	Target
Frequency	At maturity in arrears
Index name	Eurostat Eurozone HICP Ex Tobacco Unrevised Series NSA
Payment days	15 October 2025

HICP XT Fixed rate calculation method

Notional amount * $[(1 + \text{Fixed rate})^{n} - 1]$

HICP XT Floating rate calculation method

Notional amount * $[(\text{Index}_{end}/\text{Index}_{start}) - 1]$

Index_{end} = HICP XT October 2025 Index unrevised

Index_{start} = HICP XT October 2015 Index unrevised

There is no floor.

2.4. **Details for portfolio 1.15: Knock-out currency option**

Trade date:	15 October 2015
Buyer:	Participating institution (Party B)
Seller:	Client (Party A)
Currency option style:	European
Currency option type:	EUR Call USD Put
Call currency and call currency amount:	EUR 15 000 000,00
Put currency and put currency amount:	Equivalent amount of EUR 15 000 000,00 based on EUR/USD exchange rate on 15 October 2015, New York closing time
Strike price:	EUR/USD exchange rate on 15 October 2015, New York closing time
Expiration date:	21 October 2016

Expiration time:	10:00 am New York time
Automatic exercise:	Applicable
Settlement:	Deliverable
Settlement date:	21 October 2016
Barrier event:	Applicable
Event type:	Knock-out
Spot exchange rate direction:	Greater than or equal to the barrier level
Initial spot price:	value of EUR/USD on 15 October 2015
Barrier level:	1,5000 USD/EUR
Event period start date and time:	Trade date at the time of execution hereof
Event period end date and time:	Expiration date at the Expiration Time

2.5. **Details for portfolio 1.16: Double no touch binary currency option**

Trade Date:	15 October 2015
Buyer:	Participating institution (Party B)
Seller:	Client [Party A]
Currency option style:	Binary
Expiration date:	15 October 2016
Expiration time:	10:00 am New York time
Automatic exercise:	Applicable
Settlement:	Non-deliverable
Settlement amount:	EUR 1 000 000,00
Settlement date:	21 October 2016
Barrier event:	Applicable
Event type:	Double No-Touch Binary
Initial spot price:	Level of USD/EUR on 15 October 2015
Upper barrier level:	1,5000 USD/EUR
Lower barrier level:	1,2000 USD/EUR
Event period start date and time:	Trade date at the time of execution hereof
Event period end date and time:	Expiration date at the expiration time
Business day convention:	Following

2.6. **Details for portfolio 1.27: Index put on ITraxx Europe Crossover series 24**

Buyer:	Counterparty
Seller:	Participating institution
Option type:	Put (i.e. right to sell an index for which we receive the fixed coupon leg)
Trade date:	15 October 2015
Maturity:	15 April 2016
Ticker:	ITRAXX-Xover24
Underlying end:	20 December 2020
Option style:	European
Option strike:	500,00 bp
Notional:	EUR 10 000 000,00

2.7. **Details for portfolio 1.28: Quanto Euro CDS on Spain with USD delta hedge**

Quanto CDS General Terms

Trade date:	15 October 2015
Effective date:	15 October 2015
Scheduled termination date:	20 December 2019
Protection seller:	Counterparty
Protection buye:	Participating institution
Business day:	London
Business day convention:	Modified Following
Reference entity:	Kingdom of Spain
Notional:	EUR 10 000 000,00
Red Code:	8CA965
Coupon payment dates:	20 March, 20 June, 20 September and 20 December of each year
Coupon spread:	1,00 %
Fixed rate day count fraction:	Actual/365 (Fixed)

Floating payment

Floating rate payer calculation amount:	EUR 10 000 000,00
Conditions to settlement:	Credit Event Notice
	Notice of publicly available information applicable

Credit events:	The following credit events shall apply to this transaction:
	Bankruptcy
	Debt restructuring (CR)
	Failure to pay
Settlement currency:	EUR

Delta Hedge CDS General Terms

Trade date:	15 October 2015
Effective date:	15 October 2015
Scheduled termination date:	20 December 2019
Protection seller:	Participating institution
Protection buyer:	Counterparty
Business day:	London
Business day convention:	Modified Following
Reference entity:	Kingdom of Spain
Notional:	USD 10 300 000,00
Red Code:	8CA965
Coupon payment dates:	20 March, 20 June, 20 September and 20 December of each year
Coupon spread:	1,00 %
Fixed rate day count fraction:	Actual/365 (Fixed)

Floating payment

Floating rate payer calculation amount:	USD 10 300 000,00
Conditions to settlement:	Credit Event Notice
	Notice of publicly available information applicable
Settlement currency:	USD

2.8. **Details for portfolio 1.14: Mark-to-market (resettable) cross-currency basis swap**

Trade date:	15 October 2015
Maturity date:	16 October 2017
Business day convention:	Modified Following
Reset dates:	Each quarter starting from 15 October 2015

Payment dates:	Quarterly
Notional EUR (constant currency amount):	EUR 20 000 000
Notional USD (variable currency amount):	An amount corresponding to EUR 20 000 000 according to the EUR/USD spot exchange rate at the beginning of each interest period
Mark-to-market amount:	The difference between the variable currency amount of the current interest period and the variable currency amount of the previous interest period.
Interest period:	From the previous payment date (inclusive) to the next payment date (exclusive)
Party A (variable currency payer):	Counterparty
Party B (constant currency payer):	Participating institution
Party A pays:	3-month Libor on the variable currency amount (USD)
Party B pays:	3-month Euribor minus 20 basis points on the constant currency amount (EUR) At each reset date party A will pay to party B the mark-to-market amount, if negative. At each reset date party A will receive from party B the mark-to-market amount, if positive.

Initial exchange

Initial exchange date:	Trade date
EUR initial exchange amount:	EUR 20 000 000
USD initial exchange amount:	USD equivalent to EUR 20 000 000

Final exchange

Final exchange date:	Maturity date
EUR final exchange amount:	EUR 20 000 000,00
USD final exchange amount:	The variable currency amount determined for the final calculation period

Section 3: Correlation trading portfolios (CTPs)

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
2.1 CTP	Long position in spread hedged equity tranche of CDX.NA.IG index Series 24, Version 1 RED Code 2I65BYDI3 (attachment point: 0 %, detachment point: 3 %)	USD	VaR, sVaR and IM (*) for the CTP
2.2 CTP	Long position in spread hedged mezzanine tranche of CDX.NA.IG index Series 24, Version 1 RED Code 2I65BYDI3 (attachment point: 7 %, detachment point: 10 %)	USD	VaR, sVaR and IM (*) for the CTP

Portfolio number Risk factor	Portfolios	Currency	Risk Metrics requested
2.3 CTP	Short position in spread hedged super senior tranche of CDX.NA.IG index Series 24, Version 1 RED Code 2I65BYDI3 (attachment point: 30 %, detachment point: 100 %)	USD	VaR, sVaR and IM (*) for the CTP

These portfolios contain positions in index tranches referencing the CDX.NA.IG index Series 24, Version 1.

— Notional is USD 10 million for each tranche.

— The contractual maturity is 5 years, effective as of 20 March 2015, with an actual maturity date on 20 June 2020 for each tranche.

— Valuation as of 5:00 pm New York time on each date of valuation.

— The running spread that shall be used is 500 bps for the tranches in portfolio 1 and 2, and 100 bps for portfolio 3.

The portfolios are constructed by hedging each index tranche with the CDX.NA.IG index Series 24 Version 1 5Y CDS to achieve zero CS01 as of initial valuation date ('spread hedged'). No further re-hedging is required.

(*) 'IM' stands for risk measures resulting from Internal Model calculations for CTPs as prescribed by Article 377 of Regulation (EU) No 575/2013.

ANNEX VI

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS

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TEMPLATE RELATED INSTRUCTIONS

C 106.00 — Initial Market Valuation and exclusion justification

Column	Label	Legal reference	Instructions
010	Portfolio ID	Sections 1 and 3 of Annex V	The portfolio number taken from Annex V shall be reported.
020	Portfolio Modelled for Var + sVaR (YES/NO)		Either YES or NO shall be reported.
030	Portfolio Modelled for IRC (YES/NO)		Either YES or NO shall be reported.
040	Portfolio Modelled for Correlation Trading (YES/NO)		Either YES or NO shall be reported.
050	Rationale for Exclusion	Article 4	One of the following shall be reported: (a) Model not authorised by Regulator; (b) Instrument or underlying not authorised internally; (c) Underlying or modelling feature not contemplated internally.
060	Free text box		An institution may provide any additional information in this column.
070	Initial Market Valuation		The mark-to-market value of each individual portfolio on 26 October 2015 at 5:30 pm CET expressed in units of the **base** currency of the instrument shall be reported.

C107.01 — VaR & sVaR Non-CTP. Details

Row	Label	Legal reference	Instructions
010	Methodology		One of the following shall be reported: (a) Historical Simulation; (b) Montecarlo; (c) Parametric; (d) Combination/Other (please specify). Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
020	Computation of 10-day Horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other Methodology. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
030	Length of observation period	Article 365(1)(d) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) 1 year; (b) more than 1 and up to 2 years; (c) more than 2 and up to 3 years; (d) more than 3 years. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
040	Data Weighting	Article 365(1)(d) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) Unweighted; (b) Weighted; (c) The higher of the metrics in points (a) and (b). Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

Row	Label	Legal reference	Instructions
050	Backtesting add-on	Article 366(2) of Regulation (EU) No 575/2013	Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
060	Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013 ('at least 3')	Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
070	Methodology		One of the following shall be reported: (a) Historical Simulation; (b) Montecarlo; (c) Parametric; (d) Combination/Other (please specify). Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
080	Computation of 10 day Horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other Methodology; Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
090	Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013	Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

C 107.02 — VaR and sVaR Non-CTP. Base Currency Results

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The portfolio number taken from Annex V (Section 1) shall be reported.

Column	Label	Legal reference	Instructions
010	Date		(a) The date of the VaR/sVaR value shall be reported. It shall take all the following values:07/12/2015; (b) 08/12/2015; (c) 09/12/2015; (d) 10/12/2015; (e) 11/12/2015; (f) 14/12/2015; (g) 15/12/2015; (h) 16/12/2015; (i) 17/12/2015; (j) 18/12/2015.
020	VaR	Article 365 of Regulation (EU) No 575/2013	The 10-day VaR obtained for each individual portfolio, without applying the '3+' regulatory multiplier, shall be reported. Figures shall be reported for each of the dates provided in column 010. Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the base currency bof the portfolio.
030	sVaR	Article 365 of Regulation (EU) No 575/2013	The 10-day sVaR obtained for each individual portfolio, without applying the '3+' regulatory multiplier, shall be reported. Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank if the institution does not calculate a sVaR on the date provided in column 010 (i.e. zero values shall be reported only if the result of the calculation is actually zero). Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the base currency of the portfolio.

C 108.00 — One year Profit & Loss VaR

This template shall be filled only by institutions that calculate VaR using historical simulation.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The Portfolio number taken from Annex V (Section 1) shall be reported.

Column	Label	Legal reference	Instructions
010	Date	Article 365(1)(d) of Regulation (EU) No 575/2013	Each business day, according to the calendar in the institution's jurisdiction, between 19 December 2014 and 18 December 2015 shall be reported.
020	Daily P&L		The one-year data series with the portfolio valuation change (i.e. daily P&L) produced on each business day (i.e. by comparing the end-of-day valuation on each business day reported in column 10 with the end-of-day valuation on the previous business day). In case a day is a bank holiday in the relevant jurisdiction, this cell shall be left blank (i.e. a zero P&L shall be reported only if there really was no change in the hypothetical value of the portfolio on a given business day). Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the base currency of the portfolio.

C 109.01 — IRC. Details of the Model

Row	Label	Legal reference	Instructions
010	Number of modelling factors	EBA/GL/2012/3	The number of modelling factors at the overall IRC model level shall be reported. The answer shall be one of the following: (a) 1; (b) 2; (c) More than 2. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

Row	Label	Legal reference	Instructions
020	Source of LGDs	EBA/GL/2012/3	The source of LGDs at the overall IRC Model level shall be reported. The answer shall be one of the following: (a) Market Convention; (b) LGD used in IRB; (c) Other. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

C 109.02 — IRC. Details by Portfolio

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The portfolio number taken from Annex V (Section 1), only for those portfolios where IRC is requested, shall be reported.

Row	Label	Legal reference	Instructions
10	Liquidity Horizon	Article 374(5) of Regulation (EU) No 575/2013 and EBA/GL/2012/3	The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) 3 months; (b) 3 to 6 months; (c) 6 to 9 months; (d) 9 to 12 months.
20	Source of PDs	EBA/GL/2012/3	The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.

Row	Label	Legal reference	Instructions
30	Source of transition matrices	EBA/GL/2012/3	The source of transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.

C 109.03 — IRC. Amount by Portfolio/Date

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 1 of Annex V	The portfolio number taken from Annex V(Section 1), only for those portfolios where IRC is requested, shall be reported.

Column	Label	Legal reference	Instructions
010	Date		The date of the IRC shall be reported. It shall take all the following values: (a) 07/12/2015; (b) 08/12/2015; (c) 09/12/2015; (d) 10/12/2015; (e) 11/12/2015; (f) 14/12/2015; (g) 15/12/2015; (h) 16/12/2015; (i) 17/12/2015; (j) 18/12/2015.

Column	Label	Legal reference	Instructions
020	IRC	Articles 372 to 376 of Regulation (EU) No 575/2013 and EBA/GL/2012/3	The regulatory IRC obtained for each individual portfolio shall be reported. Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank if the institution does not calculate an IRC on the date reported in column 010 (i.e. zero values shall be reported only if the result of the calculation is actually zero). Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the base currency of the portfolio.

C 110.01 — CT. Details of the Model.

Row	Label	Legal reference	Instructions
010	Number of modelling factors	Article 377 of Regulation (EU) No 575/2013	The number of modelling factors at the overall Correlation Trading Model level shall be reported. The answer shall be one of the following: (a) 1; (b) 2; (c) More than 2. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.
020	Source of LGDs	Article 377 of Regulation (EU) No 575/2013	The source of LGDs at the overall Correlation Trading Model level shall be reported. The answer shall be one of the following: (a) Market Convention; (b) LGD used in IRB; (c) Other. Column 020 shall be used in case the institution wants to provide clarification on the answer given in column 010.

C 110.02 — CT. Details by Portfolio.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 3 of Annex V	The portfolio number taken from Annex V(Section 3) shall be reported.

Row	Label	Legal reference	Instructions
010	Liquidity Horizon	Article 377(2) of Regulation (EU) No 575/2013	The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) 3 months; (b) 3 to 6 months; (c) 6 to 9 months; (d) 9 to 12 months.
020	Source of PDs	Article 377 of Regulation (EU) No 575/2013	The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.
030	Source of transition matrices	Article 377 of Regulation (EU) No 575/2013	The source of the transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating Agencies; (b) IRB; (c) Market implied; (d) Other.

C 110.03 — CT. APR by Portfolio/Date

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 3 of Annex V	The portfolio number taken from Annex V (Section 3).

Column	Label	Legal reference	Instructions
010	Date	Article 377 of Regulation (EU) No 575/2013	The date of the all price risk ('APR') shall be reported. It shall take all the following values: (a) 07/12/2015; (b) 08/12/2015; (c) 09/12/2015; (d) 10/12/2015; (e) 11/12/2015; (f) 14/12/2015; (g) 15/12/2015; (h) 16/12/2015; (i) 17/12/2015; (j) 18/12/2015.
60	APR	Article 377 of Regulation (EU) No 575/2013	The results obtained by applying the regulatory Correlation Trading Model to each individual portfolio shall be reported. Figures shall be reported for each of the dates provided in column 010. The cell shall be left blank if the institution does not use a Correlation Trading Model on the date provided in column 010 (i.e. zero values shall be reported only if the result of the calculation is actually zero). Figures shall be reported using a minimum precision equivalent to thousands of units and be reported in the base currency of the portfolio.

ANNEX VII

RESULTS SUPERVISORY BENCHMARKING PORTFOLIOS. MARKET RISK

RESULTS BENCHMARKING PORTFOLIOS. MARKET RISK			
Template number	**Template code**	**Name of the template /group of templates**	**Short name**
		INITIAL MARKET VALUATION	
106	C 106.00	INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION	IMV
		VaR AND sVaR NON-CTP	
107,1	C 107.01	DETAILS	VaR&SVaR 1
107,2	C 107.02	BASE CURRENCY RESULTS	VaR&SVaR 2
		ONE YEAR PROFIT & LOSS VaR	
108	C 108.00	ONE-YEAR PROFIT & LOSS VaR	1Y P&L
		INCREMENTAL RISK CHARGE	
109,1	C 109.01	IRC. DETAILS OF THE MODEL	IRC 1
109,2	C 109.02	IRC. DETAILS BY PORTFOLIO	IRC 2
109,3	C 109.03	IRC. AMOUNT BY PORTFOLIO/DATE	IRC 3
		CORRELATION TRADING	
110,1	C 110.01	CT. DETAILS OF THE MODEL	CT 1
110,2	C 110.02	CT. DETAILS BY PORTFOLIO	CT 2
110,3	C 110.03	CT. AMOUNT BY PORTFOLIO/DATE	CT 3

C 106.00 — INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION

Portfolio ID	Portfolio Modelled for Var + sVaR (YES/NO)	Portfolio Modelled for IRC (YES/NO)	Portfolio Modelled for Correlation Trading (YES/NO)	Rationale for Exclusion	Free text box	Initial Market Valuation
010	020	030	040	050	060	070

C 107.01 — VaR AND sVaR NON-CTP. DETAILS

		Option	Free text box
		010	020
VaR			
010	**Methodology**		
020	**Liquidity Horizon**		
030	**Lenght of observation period**		
040	**Data Weighting**		
050	**Backtesting add-on**		
060	**Regulatory add-on**		
SVaR			
070	**Methodology**		
080	**Liquidity Horizon**		
090	**Regulatory add-on**		

C 107.02 — VaR AND sVaR NON-CTP. BASE CURRENCY RESULTS

Portfolio

Date	VaR	sVaR
010	020	030

C 108.00 — ONE-YEAR PROFIT & LOSS VaR

Portfolio

Date	Daily P&L
010	020

C 109.01 — IRC. DETAILS OF THE MODEL

		Option	Free text box
Row	**Item**	010	020
010	**Number of modelling factors**		
020	**Source of LGDs**		

C 109.02 — IRC. DETAILS BY PORTFOLIO

Portfolio

		Option
Row	**Item**	010
010	**Liquidity Horizon**	
020	**Source of PDs**	
030	**Source of transition matrices**	

C 109.03 — IRC. AMOUNT BY PORTFOLIO/DATE

Portfolio

Date	**IRC**
010	020

C 110.01 — CT. DETAILS OF THE MODEL

		Option	Free text box
Row	**Item**	010	020
010	**Number of modelling factors**		
020	**Source of LGDs**		

C 110.02 — CT. DETAILS BY PORTFOLIO

Portfolio

		Option
Row	**Item**	010
010	**Liquidity Horizon**	
020	**Source of PDs**	
030	**Source of transition matrices**	

C 110.03 — CT. APR BY PORTFOLIO/DATE

Portfolio

Date	**APR**
010	020

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